



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: 06/10/2016 TO: 06/10/2016

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 2025 On 03-November-16 |        |              | Bond Future        | 128.56    | 128.5495                      | 128.5636  | 128.5495                        | 3,044.00      |
| 06/10/2016 | 2025 On 03-November-16 | 129.21 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2025 On 03-November-16 | 129.22 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2025 On 03-November-16 | 129.23 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2025 On 03-November-16 | 129.22 | Put          | Bond Future        | 656       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | 2025 On 03-November-16 | 129.21 | Put          | Bond Future        | 646       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | 2025 On 03-November-16 | 129.23 | Put          | Bond Future        | 666       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | 2030 On 03-November-16 |        |              | Bond Future        | 9.09      | 94.3014                       | 93.8329   | 94.3014                         | 26,853.00     |
| 06/10/2016 | 2030 On 03-November-16 | 9.33   | Call         | Bond Future        | 1670      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | 2030 On 03-November-16 | 9.34   | Call         | Bond Future        | 1740      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | 2030 On 03-November-16 | 9.35   | Call         | Bond Future        | 1809      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | 2030 On 03-November-16 | 9.33   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2030 On 03-November-16 | 9.34   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2030 On 03-November-16 | 9.35   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2030 On 02-February-17 |        |              | Bond Future        | 9.14      | 92.1016                       | 91.6234   | 92.1016                         | 0.00          |
| 06/10/2016 | 2030 On 02-February-17 | 9.29   | Call         | Bond Future        | 1086      | 2                             | 1         | 2                               | 0.00          |
| 06/10/2016 | 2030 On 02-February-17 | 9.31   | Call         | Bond Future        | 1225      | 2                             | 1         | 2                               | 0.00          |
| 06/10/2016 | 2030 On 02-February-17 | 9.30   | Call         | Bond Future        | 1155      | 2                             | 1         | 2                               | 0.00          |
| 06/10/2016 | 2030 On 02-February-17 | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2030 On 02-February-17 | 9.31   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2030 On 02-February-17 | 9.29   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2030 On 04-May-17      |        |              | Bond Future        | 9.17      | 93.9346                       | 93.4456   | 93.9346                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | 2030 On 04-May-17      | 9.34   | Call         | Bond Future | 1161      | 2                             | 1         | 2                               | 0.00          |
| 06/10/2016 | 2030 On 04-May-17      | 9.33   | Call         | Bond Future | 1092      | 2                             | 1         | 2                               | 0.00          |
| 06/10/2016 | 2030 On 04-May-17      | 9.32   | Call         | Bond Future | 1024      | 2                             | 1         | 2                               | 0.00          |
| 06/10/2016 | 2030 On 04-May-17      | 9.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2030 On 04-May-17      | 9.32   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2030 On 04-May-17      | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2032 On 03-November-16 |        |              | Bond Future | 9.19      | 93.6339                       | 93.1701   | 93.6339                         | 13,093.00     |
| 06/10/2016 | 2032 On 03-November-16 | 10.28  | Call         | Bond Future | 7841      | 8                             | 8         | 8                               | 0.00          |
| 06/10/2016 | 2032 On 03-November-16 | 10.30  | Call         | Bond Future | 7974      | 8                             | 8         | 8                               | 0.00          |
| 06/10/2016 | 2032 On 03-November-16 | 10.29  | Call         | Bond Future | 7907      | 8                             | 8         | 8                               | 0.00          |
| 06/10/2016 | 2032 On 03-November-16 | 10.28  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2032 On 03-November-16 | 10.30  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2032 On 03-November-16 | 10.29  | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2032 On 02-February-17 |        |              | Bond Future | 9.24      | 95.4273                       | 94.9538   | 95.4273                         | 0.00          |
| 06/10/2016 | 2032 On 02-February-17 | 9.51   | Call         | Bond Future | 3840      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2032 On 02-February-17 | 9.53   | Call         | Bond Future | 3932      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2032 On 02-February-17 | 9.52   | Call         | Bond Future | 3886      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2032 On 02-February-17 | 9.52   | Put          | Bond Future | 1781      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | 2032 On 02-February-17 | 9.51   | Put          | Bond Future | 1808      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | 2032 On 02-February-17 | 9.53   | Put          | Bond Future | 1754      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | 2032 On 04-May-17      |        |              | Bond Future | 9.27      | 93.1658                       | 92.6816   | 93.1658                         | 0.00          |
| 06/10/2016 | 2032 On 04-May-17      | 9.46   | Call         | Bond Future | 4327      | 5                             | 4         | 5                               | 0.00          |
| 06/10/2016 | 2032 On 04-May-17      | 9.45   | Call         | Bond Future | 4285      | 5                             | 4         | 5                               | 0.00          |
| 06/10/2016 | 2032 On 04-May-17      | 9.44   | Call         | Bond Future | 4244      | 5                             | 4         | 5                               | 0.00          |
| 06/10/2016 | 2032 On 04-May-17      | 9.45   | Put          | Bond Future | 2979      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | 2032 On 04-May-17      | 9.46   | Put          | Bond Future | 2947      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | 2032 On 04-May-17      | 9.44   | Put          | Bond Future | 3011      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | 2033 On 03-November-16 |        |              | Bond Future | 108.28    | 108.2680                      | 108.2799  | 108.2680                        | 4,678.00      |
| 06/10/2016 | 2033 On 03-November-16 | 109.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2033 On 03-November-16 | 109.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2033 On 03-November-16 | 109.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2033 On 03-November-16 | 109.17 | Put          | Bond Future | 890       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | 2033 On 03-November-16 | 109.18 | Put          | Bond Future | 900       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | 2033 On 03-November-16 | 109.16 | Put          | Bond Future | 880       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | 2037 On 03-November-16 |        |              | Bond Future | 9.34      | 95.1041                       | 94.6789   | 95.1041                         | 36,770.00     |
| 06/10/2016 | 2037 On 03-November-16 | 10.35  | Call         | Bond Future | 7973      | 8                             | 8         | 8                               | 0.00          |
| 06/10/2016 | 2037 On 03-November-16 | 10.36  | Call         | Bond Future | 8046      | 8                             | 8         | 8                               | 0.00          |
| 06/10/2016 | 2037 On 03-November-16 | 10.37  | Call         | Bond Future | 8118      | 9                             | 8         | 9                               | 0.00          |
| 06/10/2016 | 2037 On 03-November-16 | 10.36  | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2037 On 03-November-16 | 10.37  | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2037 On 03-November-16 | 10.35  | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2037 On 02-February-17 |        |              | Bond Future | 9.39      | 92.6692                       | 92.2351   | 92.6692                         | 0.00          |
| 06/10/2016 | 2037 On 02-February-17 | 9.66   | Call         | Bond Future | 4364      | 5                             | 4         | 5                               | 0.00          |
| 06/10/2016 | 2037 On 02-February-17 | 9.68   | Call         | Bond Future | 4464      | 5                             | 4         | 5                               | 0.00          |
| 06/10/2016 | 2037 On 02-February-17 | 9.67   | Call         | Bond Future | 4414      | 5                             | 4         | 5                               | 0.00          |
| 06/10/2016 | 2037 On 02-February-17 | 9.66   | Put          | Bond Future | 2105      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | 2037 On 02-February-17 | 9.67   | Put          | Bond Future | 2074      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | 2037 On 02-February-17 | 9.68   | Put          | Bond Future | 2044      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | 2037 On 04-May-17      |        |              | Bond Future | 9.42      | 94.5136                       | 94.0696   | 94.5136                         | 0.00          |
| 06/10/2016 | 2037 On 04-May-17      | 9.59   | Call         | Bond Future | 4805      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | 2037 On 04-May-17      | 9.58   | Call         | Bond Future | 4760      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | 2037 On 04-May-17      | 9.60   | Call         | Bond Future | 4851      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | 2037 On 04-May-17      | 9.58   | Put          | Bond Future | 3473      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | 2037 On 04-May-17      | 9.60   | Put          | Bond Future | 3401      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | 2037 On 04-May-17      | 9.59   | Put          | Bond Future | 3437      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | 2038 On 03-November-16 |        |              | Bond Future | 136.67    | 136.1967                      | 136.6750  | 136.1967                        | 20,563.00     |
| 06/10/2016 | 2038 On 03-November-16 | 136.33 | Call         | Bond Future | 345       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2038 On 03-November-16 | 136.32 | Call         | Bond Future | 355       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2038 On 03-November-16 | 136.31 | Call         | Bond Future | 365       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2038 On 03-November-16 | 136.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2038 On 03-November-16 | 136.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2038 On 03-November-16 | 136.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2040 On 03-November-16 |        |              | Bond Future | 9.39      | 99.1814                       | 98.7248   | 99.1814                         | 4,623.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | 2040 On 03-November-16 | 9.69   | Call         | Bond Future | 3292      | 4                             | 3         | 4                               | 0.00          |
| 06/10/2016 | 2040 On 03-November-16 | 9.71   | Call         | Bond Future | 3422      | 4                             | 3         | 4                               | 0.00          |
| 06/10/2016 | 2040 On 03-November-16 | 9.70   | Call         | Bond Future | 3357      | 4                             | 3         | 4                               | 0.00          |
| 06/10/2016 | 2040 On 03-November-16 | 9.69   | Put          | Bond Future | 657       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | 2040 On 03-November-16 | 9.70   | Put          | Bond Future | 634       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | 2040 On 03-November-16 | 9.71   | Put          | Bond Future | 613       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | 2040 On 02-February-17 |        |              | Bond Future | 9.44      | 96.5743                       | 96.1082   | 96.5743                         | 0.00          |
| 06/10/2016 | 2040 On 02-February-17 | 9.58   | Call         | Bond Future | 4035      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2040 On 02-February-17 | 9.59   | Call         | Bond Future | 4085      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2040 On 02-February-17 | 9.60   | Call         | Bond Future | 4135      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2040 On 02-February-17 | 9.59   | Put          | Bond Future | 2710      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | 2040 On 02-February-17 | 9.60   | Put          | Bond Future | 2672      | 2                             | 3         | 2                               | 0.00          |
| 06/10/2016 | 2040 On 02-February-17 | 9.58   | Put          | Bond Future | 2748      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | 2040 On 04-May-17      |        |              | Bond Future | 9.47      | 98.4965                       | 98.0197   | 98.4965                         | 0.00          |
| 06/10/2016 | 2040 On 04-May-17      | 9.62   | Call         | Bond Future | 5155      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | 2040 On 04-May-17      | 9.63   | Call         | Bond Future | 5204      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | 2040 On 04-May-17      | 9.64   | Call         | Bond Future | 5252      | 6                             | 5         | 6                               | 0.00          |
| 06/10/2016 | 2040 On 04-May-17      | 9.63   | Put          | Bond Future | 3824      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2040 On 04-May-17      | 9.64   | Put          | Bond Future | 3785      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2040 On 04-May-17      | 9.62   | Put          | Bond Future | 3863      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2044 On 03-November-16 |        |              | Bond Future | 9.41      | 96.4377                       | 95.9277   | 96.4377                         | 18,511.00     |
| 06/10/2016 | 2044 On 03-November-16 | 10.42  | Call         | Bond Future | 8627      | 9                             | 9         | 9                               | 0.00          |
| 06/10/2016 | 2044 On 03-November-16 | 10.41  | Call         | Bond Future | 8550      | 9                             | 9         | 9                               | 0.00          |
| 06/10/2016 | 2044 On 03-November-16 | 10.43  | Call         | Bond Future | 8703      | 9                             | 9         | 9                               | 0.00          |
| 06/10/2016 | 2044 On 03-November-16 | 10.43  | Put          | Bond Future | 29        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2044 On 03-November-16 | 10.42  | Put          | Bond Future | 31        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2044 On 03-November-16 | 10.41  | Put          | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2044 On 02-February-17 |        |              | Bond Future | 9.45      | 93.9033                       | 93.3828   | 93.9033                         | 0.00          |
| 06/10/2016 | 2044 On 02-February-17 | 9.77   | Call         | Bond Future | 5046      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | 2044 On 02-February-17 | 9.78   | Call         | Bond Future | 5101      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | 2044 On 02-February-17 | 9.76   | Call         | Bond Future | 4991      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | 2044 On 02-February-17 | 9.77   | Put          | Bond Future | 2185      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | 2044 On 02-February-17 | 9.78   | Put          | Bond Future | 2153      | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | 2044 On 02-February-17 | 9.76   | Put          | Bond Future        | 2217      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | 2044 On 04-May-17      |        |              | Bond Future        | 9.49      | 95.7723                       | 95.2401   | 95.7723                         | 0.00          |
| 06/10/2016 | 2044 On 04-May-17      | 9.67   | Call         | Bond Future        | 5451      | 6                             | 5         | 6                               | 0.00          |
| 06/10/2016 | 2044 On 04-May-17      | 9.66   | Call         | Bond Future        | 5402      | 6                             | 5         | 6                               | 0.00          |
| 06/10/2016 | 2044 On 04-May-17      | 9.68   | Call         | Bond Future        | 5500      | 6                             | 6         | 6                               | 0.00          |
| 06/10/2016 | 2044 On 04-May-17      | 9.68   | Put          | Bond Future        | 3764      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2044 On 04-May-17      | 9.67   | Put          | Bond Future        | 3803      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2044 On 04-May-17      | 9.66   | Put          | Bond Future        | 3841      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | 2046 On 03-November-16 |        |              | Bond Future        | 134.27    | 134.1081                      | 134.2664  | 134.1081                        | 17,476.00     |
| 06/10/2016 | 2046 On 03-November-16 | 137.07 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2046 On 03-November-16 | 137.09 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2046 On 03-November-16 | 137.08 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2046 On 03-November-16 | 137.09 | Put          | Bond Future        | 2824      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | 2046 On 03-November-16 | 137.07 | Put          | Bond Future        | 2804      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | 2046 On 03-November-16 | 137.08 | Put          | Bond Future        | 2814      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | 2050 On 03-November-16 |        |              | Bond Future        | 144.16    | 143.9747                      | 144.1605  | 143.9747                        | 21,628.00     |
| 06/10/2016 | 2050 On 03-November-16 | 149.52 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2050 On 03-November-16 | 149.53 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2050 On 03-November-16 | 149.54 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | 2050 On 03-November-16 | 149.53 | Put          | Bond Future        | 5369      | 6                             | 5         | 6                               | 0.00          |
| 06/10/2016 | 2050 On 03-November-16 | 149.54 | Put          | Bond Future        | 5379      | 6                             | 5         | 6                               | 0.00          |
| 06/10/2016 | 2050 On 03-November-16 | 149.52 | Put          | Bond Future        | 5359      | 6                             | 5         | 6                               | 0.00          |
| 06/10/2016 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | AL37 On 03-November-16 |        |              | Index Future       | 505.82    | 506.8300                      | 505.8170  | 506.8300                        | 9.00          |
| 06/10/2016 | AL37 On 02-February-17 |        |              | Index Future       | 515.50    | 516.5370                      | 515.5010  | 516.5370                        | 0.00          |
| 06/10/2016 | AL7T On 03-November-16 |        |              | Index Future       | 586.80    | 588.8160                      | 586.8020  | 588.8160                        | 2.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | AL7T On 02-February-17 |        |              | Index Future       | 598.04    | 600.0930                      | 598.0350  | 600.0930                        | 0.00          |
| 06/10/2016 | ALBI On 03-November-16 |        |              | Index Future       | 535.33    | 537.4430                      | 535.3270  | 537.4430                        | 604.00        |
| 06/10/2016 | ALBI On 02-February-17 |        |              | Index Future       | 545.58    | 547.7370                      | 545.5750  | 547.7370                        | 2.00          |
| 06/10/2016 | ALBI On 04-May-17      |        |              | Index Future       | 556.42    | 558.6320                      | 556.4210  | 558.6320                        | 0.00          |
| 06/10/2016 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C118 On 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 06/10/2016 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/10/2016 | EL28 On 03-November-16  |        |              | Bond Future        | 129.77    | 129.7575                      | 129.7741  | 129.7575                        | 0.00          |
| 06/10/2016 | EL28 On 03-November-16  | 132.15 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | EL28 On 03-November-16  | 132.17 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | EL28 On 03-November-16  | 132.16 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | EL28 On 03-November-16  | 132.16 | Put          | Bond Future        | 2386      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | EL28 On 03-November-16  | 132.17 | Put          | Bond Future        | 2396      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | EL28 On 03-November-16  | 132.15 | Put          | Bond Future        | 2376      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | EL28 On 02-February-17  |        |              | Bond Future        | 132.27    | 132.2508                      | 132.2665  | 132.2508                        | 0.00          |
| 06/10/2016 | EL28 On 02-February-17  | 135.10 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | EL28 On 02-February-17  | 135.12 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | EL28 On 02-February-17  | 135.11 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | EL28 On 02-February-17  | 135.10 | Put          | Bond Future        | 2833      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | EL28 On 02-February-17  | 135.12 | Put          | Bond Future        | 2853      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | EL28 On 02-February-17  | 135.11 | Put          | Bond Future        | 2843      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | EL28 On 04-May-17       |        |              | Bond Future        | 133.22    | 133.2080                      | 133.2222  | 133.2080                        | 0.00          |
| 06/10/2016 | EL28 On 04-May-17       | 137.92 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | EL28 On 04-May-17       | 137.91 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | EL28 On 04-May-17       | 137.90 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | EL28 On 04-May-17       | 137.90 | Put          | Bond Future        | 4678      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | EL28 On 04-May-17       | 137.91 | Put          | Bond Future        | 4688      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | EL28 On 04-May-17       | 137.92 | Put          | Bond Future        | 4698      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | ES33 On 03-November-16  |        |              | Bond Future        | 10.23     | 79.6847                       | 79.3545   | 79.6847                         | 8,789.00      |
| 06/10/2016 | ES33 On 03-November-16  | 11.31  | Call         | Bond Future        | 6668      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | ES33 On 03-November-16  | 11.29  | Call         | Bond Future        | 6552      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | ES33 On 03-November-16  | 11.30  | Call         | Bond Future        | 6610      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | ES33 On 03-November-16  | 11.29  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | ES33 On 03-November-16  | 11.31  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | ES33 On 03-November-16  | 11.30  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | ES33 On 02-February-17  |        |              | Bond Future        | 10.31     | 81.2109                       | 80.8737   | 81.2109                         | 0.00          |
| 06/10/2016 | ES33 On 02-February-17  | 10.61  | Call         | Bond Future        | 1928      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | ES33 On 02-February-17 | 10.60  | Call         | Bond Future | 1865      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | ES33 On 02-February-17 | 10.59  | Call         | Bond Future | 1802      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | ES33 On 02-February-17 | 10.60  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | ES33 On 02-February-17 | 10.61  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | ES33 On 02-February-17 | 10.59  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | ES33 On 04-May-17      |        |              | Bond Future | 10.38     | 79.0317                       | 78.6868   | 79.0317                         | 0.00          |
| 06/10/2016 | ES33 On 04-May-17      | 10.55  | Call         | Bond Future | 1113      | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | ES33 On 04-May-17      | 10.56  | Call         | Bond Future | 1177      | 2                             | 1         | 2                               | 0.00          |
| 06/10/2016 | ES33 On 04-May-17      | 10.54  | Call         | Bond Future | 1050      | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | ES33 On 04-May-17      | 10.55  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | ES33 On 04-May-17      | 10.54  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | ES33 On 04-May-17      | 10.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | ES42 On 03-November-16 |        |              | Bond Future | 10.35     | 84.2184                       | 83.8360   | 84.2184                         | 8,777.00      |
| 06/10/2016 | ES42 On 02-February-17 |        |              | Bond Future | 10.42     | 85.8314                       | 85.4410   | 85.8314                         | 0.00          |
| 06/10/2016 | ES42 On 04-May-17      |        |              | Bond Future | 10.48     | 83.2760                       | 82.8766   | 83.2760                         | 0.00          |
| 06/10/2016 | GOVI On 03-November-16 |        |              | GOVI        | 532.97    | 534.9440                      | 532.9740  | 534.9440                        | 413.00        |
| 06/10/2016 | GOVI On 03-November-16 | 476.11 | Call         | GOVI        | 568640    | 59                            | 57        | 59                              | 0.00          |
| 06/10/2016 | GOVI On 03-November-16 | 476.13 | Call         | GOVI        | 568440    | 59                            | 57        | 59                              | 0.00          |
| 06/10/2016 | GOVI On 03-November-16 | 476.12 | Call         | GOVI        | 568540    | 59                            | 57        | 59                              | 0.00          |
| 06/10/2016 | GOVI On 03-November-16 | 476.12 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | GOVI On 03-November-16 | 476.13 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | GOVI On 03-November-16 | 476.11 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | GOVI On 02-February-17 |        |              | GOVI        | 543.18    | 545.1900                      | 543.1770  | 545.1900                        | 27.00         |
| 06/10/2016 | GOVI On 02-February-17 | 533.32 | Call         | GOVI        | 98570     | 12                            | 10        | 12                              | 0.00          |
| 06/10/2016 | GOVI On 02-February-17 | 533.34 | Call         | GOVI        | 98370     | 12                            | 10        | 12                              | 0.00          |
| 06/10/2016 | GOVI On 02-February-17 | 533.33 | Call         | GOVI        | 98470     | 12                            | 10        | 12                              | 0.00          |
| 06/10/2016 | GOVI On 02-February-17 | 533.34 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | GOVI On 02-February-17 | 533.33 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | GOVI On 02-February-17 | 533.32 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | GOVI On 04-May-17      |        |              | GOVI        | 553.98    | 556.0350                      | 553.9750  | 556.0350                        | 0.00          |
| 06/10/2016 | GOVI On 04-May-17      | 262.20 | Call         | GOVI        | 2917750   | 294                           | 292       | 294                             | 0.00          |
| 06/10/2016 | GOVI On 04-May-17      | 262.19 | Call         | GOVI        | 2917850   | 294                           | 292       | 294                             | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | GOVI On 04-May-17       | 262.18 | Call         | GOVI               | 2917950   | 294                           | 292       | 294                             | 0.00          |
| 06/10/2016 | GOVI On 04-May-17       | 262.19 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | GOVI On 04-May-17       | 262.20 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | GOVI On 04-May-17       | 262.18 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 06/10/2016 | IGOV On 03-November-16  |        |              | Index Future       | 250.02    | 249.8230                      | 250.0180  | 249.8230                        | 1,021.00      |
| 06/10/2016 | IGOV On 02-February-17  |        |              | Index Future       | 254.82    | 254.6230                      | 254.8200  | 254.6230                        | 57.00         |
| 06/10/2016 | IGOV On 04-May-17       |        |              | Index Future       | 259.90    | 259.7030                      | 259.9000  | 259.7030                        | 0.00          |
| 06/10/2016 | ILBI On 03-November-16  |        |              | Index Future       | 677.73    | 677.2640                      | 677.7340  | 677.2640                        | 0.00          |
| 06/10/2016 | ILBI On 02-February-17  |        |              | Index Future       | 690.86    | 690.3840                      | 690.8620  | 690.3840                        | 155.00        |
| 06/10/2016 | IS01 On 19-December-16  |        |              | Interest Rate Swap | 100.07    | 100.0686                      | 100.0686  | 100.0686                        | 0.00          |
| 06/10/2016 | IS01 On 16-March-17     |        |              | Interest Rate Swap | 100.02    | 100.0154                      | 100.0176  | 100.0154                        | 0.00          |
| 06/10/2016 | IS01 On 15-June-17      |        |              | Interest Rate Swap | 99.65     | 99.6498                       | 99.6544   | 99.6498                         | 0.00          |
| 06/10/2016 | IS01 On 21-September-17 |        |              | Interest Rate Swap | 99.70     | 99.6929                       | 99.7042   | 99.6929                         | 0.00          |
| 06/10/2016 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 99.98     | 99.9540                       | 99.9757   | 99.9540                         | 0.00          |
| 06/10/2016 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 100.00    | 99.9817                       | 100.0030  | 99.9817                         | 0.00          |
| 06/10/2016 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 99.29     | 99.2642                       | 99.2939   | 99.2642                         | 0.00          |
| 06/10/2016 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 98.96     | 98.9241                       | 98.9634   | 98.9241                         | 0.00          |
| 06/10/2016 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 99.03     | 98.9834                       | 99.0309   | 98.9834                         | 0.00          |
| 06/10/2016 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 99.54     | 99.4800                       | 99.5400   | 99.4800                         | 0.00          |
| 06/10/2016 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 98.00     | 97.7445                       | 98.0017   | 97.7445                         | 0.00          |
| 06/10/2016 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 97.34     | 97.0624                       | 97.3408   | 97.0624                         | 0.00          |
| 06/10/2016 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 96.65     | 96.3462                       | 96.6463   | 96.3462                         | 0.00          |
| 06/10/2016 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 96.92     | 96.5966                       | 96.9197   | 96.5966                         | 0.00          |
| 06/10/2016 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 99.16     | 98.8181                       | 99.1617   | 98.8181                         | 50.00         |
| 06/10/2016 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 97.92     | 97.3816                       | 97.9214   | 97.3816                         | 0.00          |
| 06/10/2016 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 95.01     | 94.4640                       | 95.0099   | 94.4640                         | 0.00          |
| 06/10/2016 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 93.79     | 93.2446                       | 93.7911   | 93.2446                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 95.89     | 95.3486                       | 95.8879   | 95.3486                         | 0.00          |
| 06/10/2016 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 99.55     | 99.0201                       | 99.5519   | 99.0201                         | 0.00          |
| 06/10/2016 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 06/10/2016 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 06/10/2016 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 06/10/2016 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 06/10/2016 | JBAF On 19-October-16   |        |              | Jibar Tradeable Future | 7.36      | 92.6400                       | 92.6400   | 92.6400                         | 0.00          |
| 06/10/2016 | JBAF On 16-November-16  |        |              | Jibar Tradeable Future | 7.38      | 92.6200                       | 92.6200   | 92.6200                         | 0.00          |
| 06/10/2016 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.42      | 92.5800                       | 92.5800   | 92.5800                         | 10,000.00     |
| 06/10/2016 | JBAF On 18-January-17   |        |              | Jibar Tradeable Future | 7.45      | 92.5700                       | 92.5500   | 92.5700                         | 0.00          |
| 06/10/2016 | JBAF On 15-February-17  |        |              | Jibar Tradeable Future | 7.47      | 92.5500                       | 92.5300   | 92.5500                         | 0.00          |
| 06/10/2016 | JBAF On 15-March-17     |        |              | Jibar Tradeable Future | 7.47      | 92.5500                       | 92.5300   | 92.5500                         | 1,000.00      |
| 06/10/2016 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 7.49      | 92.5400                       | 92.5100   | 92.5400                         | 0.00          |
| 06/10/2016 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 7.48      | 92.5600                       | 92.5200   | 92.5600                         | 0.00          |
| 06/10/2016 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 7.48      | 92.5600                       | 92.5200   | 92.5600                         | 0.00          |
| 06/10/2016 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 7.47      | 92.5700                       | 92.5300   | 92.5700                         | 1,000.00      |
| 06/10/2016 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 7.98      | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 06/10/2016 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 7.49      | 92.5700                       | 92.5100   | 92.5700                         | 0.00          |
| 06/10/2016 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 91.7000   | 91.7000                         | 0.00          |
| 06/10/2016 | R023 On 03-November-16  |        |              | Bond Future            | 8.40      | 98.5940                       | 98.3314   | 98.5940                         | 13,335.00     |
| 06/10/2016 | R023 On 03-November-16  | 9.73   | Call         | Bond Future            | 6051      | 6                             | 6         | 6                               | 0.00          |
| 06/10/2016 | R023 On 03-November-16  | 9.74   | Call         | Bond Future            | 6095      | 6                             | 6         | 6                               | 0.00          |
| 06/10/2016 | R023 On 03-November-16  | 9.75   | Call         | Bond Future            | 6139      | 6                             | 6         | 6                               | 0.00          |
| 06/10/2016 | R023 On 03-November-16  | 9.74   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R023 On 03-November-16  | 9.75   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R023 On 03-November-16  | 9.73   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R023 On 02-February-17  |        |              | Bond Future            | 8.44      | 100.4823                      | 100.2139  | 100.4823                        | 0.00          |
| 06/10/2016 | R023 On 02-February-17  | 8.86   | Call         | Bond Future            | 2645      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R023 On 02-February-17  | 8.85   | Call         | Bond Future            | 2614      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | R023 On 02-February-17 | 8.84   | Call         | Bond Future | 2583      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R023 On 02-February-17 | 8.85   | Put          | Bond Future | 743       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R023 On 02-February-17 | 8.86   | Put          | Bond Future | 730       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R023 On 02-February-17 | 8.84   | Put          | Bond Future | 756       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R023 On 04-May-17      |        |              | Bond Future | 8.45      | 98.5475                       | 98.2725   | 98.5475                         | 0.00          |
| 06/10/2016 | R023 On 04-May-17      | 8.59   | Call         | Bond Future | 2213      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R023 On 04-May-17      | 8.61   | Call         | Bond Future | 2263      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R023 On 04-May-17      | 8.60   | Call         | Bond Future | 2238      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R023 On 04-May-17      | 8.59   | Put          | Bond Future | 1616      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R023 On 04-May-17      | 8.61   | Put          | Bond Future | 1578      | 1                             | 2         | 1                               | 0.00          |
| 06/10/2016 | R023 On 04-May-17      | 8.60   | Put          | Bond Future | 1597      | 1                             | 2         | 1                               | 0.00          |
| 06/10/2016 | R035 On 03-November-16 |        |              | Bond Future | 9.29      | 98.5148                       | 98.0894   | 98.5148                         | 4,822.00      |
| 06/10/2016 | R035 On 03-November-16 | 9.57   | Call         | Bond Future | 2373      | 3                             | 2         | 3                               | 0.00          |
| 06/10/2016 | R035 On 03-November-16 | 9.59   | Call         | Bond Future | 2536      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R035 On 03-November-16 | 9.58   | Call         | Bond Future | 2455      | 3                             | 2         | 3                               | 0.00          |
| 06/10/2016 | R035 On 03-November-16 | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R035 On 03-November-16 | 9.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R035 On 03-November-16 | 9.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R035 On 02-February-17 |        |              | Bond Future | 9.33      | 100.4017                      | 99.9673   | 100.4017                        | 0.00          |
| 06/10/2016 | R035 On 02-February-17 | 9.51   | Call         | Bond Future | 1485      | 2                             | 1         | 2                               | 0.00          |
| 06/10/2016 | R035 On 02-February-17 | 9.52   | Call         | Bond Future | 1567      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R035 On 02-February-17 | 9.50   | Call         | Bond Future | 1403      | 2                             | 1         | 2                               | 0.00          |
| 06/10/2016 | R035 On 02-February-17 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R035 On 02-February-17 | 9.52   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R035 On 02-February-17 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R035 On 04-May-17      |        |              | Bond Future | 9.37      | 97.8943                       | 97.4499   | 97.8943                         | 0.00          |
| 06/10/2016 | R035 On 04-May-17      | 9.53   | Call         | Bond Future | 1350      | 2                             | 1         | 2                               | 0.00          |
| 06/10/2016 | R035 On 04-May-17      | 9.55   | Call         | Bond Future | 1512      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R035 On 04-May-17      | 9.54   | Call         | Bond Future | 1431      | 2                             | 1         | 2                               | 0.00          |
| 06/10/2016 | R035 On 04-May-17      | 9.53   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R035 On 04-May-17      | 9.54   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R035 On 04-May-17      | 9.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | R186 On 03-November-16 |        |              | Bond Future | 8.71      | 116.2833                      | 115.8868  | 116.2833                        | 87,009.00     |
| 06/10/2016 | R186 On 03-November-16 | 9.10   | Call         | Bond Future | 3021      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 9.66   | Call         | Bond Future | 6558      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 8.96   | Call         | Bond Future | 2253      | 3                             | 2         | 3                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 9.40   | Call         | Bond Future | 4870      | 5                             | 5         | 5                               | 1,425.00      |
| 06/10/2016 | R186 On 03-November-16 | 8.52   | Call         | Bond Future | 586       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 8.82   | Call         | Bond Future | 1585      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 8.95   | Call         | Bond Future | 2202      | 3                             | 2         | 3                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 9.20   | Call         | Bond Future | 3615      | 4                             | 4         | 4                               | 1,425.00      |
| 06/10/2016 | R186 On 03-November-16 | 8.30   | Call         | Bond Future | 218       | 0                             | 0         | 0                               | 150.00        |
| 06/10/2016 | R186 On 03-November-16 | 8.90   | Call         | Bond Future | 1953      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 8.97   | Call         | Bond Future | 2305      | 3                             | 2         | 3                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 9.71   | Call         | Bond Future | 6884      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 9.66   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 9.71   | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 8.90   | Put          | Bond Future | 590       | 0                             | 1         | 0                               | 5,092.00      |
| 06/10/2016 | R186 On 03-November-16 | 9.10   | Put          | Bond Future | 262       | 0                             | 0         | 0                               | 108.00        |
| 06/10/2016 | R186 On 03-November-16 | 8.96   | Put          | Bond Future | 469       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 8.97   | Put          | Bond Future | 451       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 8.30   | Put          | Bond Future | 3193      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 8.52   | Put          | Bond Future | 1944      | 2                             | 2         | 2                               | 150.00        |
| 06/10/2016 | R186 On 03-November-16 | 8.95   | Put          | Bond Future | 488       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 9.20   | Put          | Bond Future | 166       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R186 On 03-November-16 | 8.82   | Put          | Bond Future | 787       | 1                             | 1         | 1                               | 150.00        |
| 06/10/2016 | R186 On 03-November-16 | 9.40   | Put          | Bond Future | 60        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 |        |              | Bond Future | 8.75      | 113.2075                      | 112.8025  | 113.2075                        | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 9.50   | Call         | Bond Future | 5769      | 6                             | 6         | 6                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 8.87   | Call         | Bond Future | 2789      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 9.40   | Call         | Bond Future | 5241      | 6                             | 5         | 6                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 8.60   | Call         | Bond Future | 1840      | 2                             | 2         | 2                               | 7,000.00      |
| 06/10/2016 | R186 On 02-February-17 | 8.81   | Call         | Bond Future | 2556      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 8.00   | Call         | Bond Future | 550       | 1                             | 1         | 1                               | 7,000.00      |
| 06/10/2016 | R186 On 02-February-17 | 8.37   | Call         | Bond Future | 1219      | 1                             | 1         | 1                               | 500.00        |
| 06/10/2016 | R186 On 02-February-17 | 8.79   | Call         | Bond Future | 2481      | 3                             | 2         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | R186 On 02-February-17 | 8.43   | Call         | Bond Future | 1365      | 2                             | 1         | 2                               | 750.00        |
| 06/10/2016 | R186 On 02-February-17 | 8.80   | Call         | Bond Future | 2519      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 8.90   | Call         | Bond Future | 2909      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 9.50   | Put          | Bond Future | 641       | 1                             | 1         | 1                               | 13,500.00     |
| 06/10/2016 | R186 On 02-February-17 | 8.87   | Put          | Bond Future | 1922      | 2                             | 2         | 2                               | 500.00        |
| 06/10/2016 | R186 On 02-February-17 | 8.60   | Put          | Bond Future | 2869      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 8.37   | Put          | Bond Future | 3898      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 8.79   | Put          | Bond Future | 2171      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 9.40   | Put          | Bond Future | 775       | 1                             | 1         | 1                               | 750.00        |
| 06/10/2016 | R186 On 02-February-17 | 8.00   | Put          | Bond Future | 5952      | 6                             | 6         | 6                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 8.81   | Put          | Bond Future | 2107      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 8.43   | Put          | Bond Future | 3610      | 3                             | 4         | 3                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 8.80   | Put          | Bond Future | 2139      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R186 On 02-February-17 | 8.90   | Put          | Bond Future | 1834      | 2                             | 2         | 2                               | 750.00        |
| 06/10/2016 | R186 On 04-May-17      |        |              | Bond Future | 8.77      | 115.4602                      | 115.0455  | 115.4602                        | 0.00          |
| 06/10/2016 | R186 On 04-May-17      | 8.90   | Call         | Bond Future | 3533      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R186 On 04-May-17      | 8.91   | Call         | Bond Future | 3571      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R186 On 04-May-17      | 8.89   | Call         | Bond Future | 3495      | 4                             | 3         | 4                               | 0.00          |
| 06/10/2016 | R186 On 04-May-17      | 8.89   | Put          | Bond Future | 2703      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R186 On 04-May-17      | 8.90   | Put          | Bond Future | 2673      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R186 On 04-May-17      | 8.91   | Put          | Bond Future | 2644      | 2                             | 3         | 2                               | 0.00          |
| 06/10/2016 | R197 On 03-November-16 |        |              | Bond Future | 303.12    | 303.0921                      | 303.1249  | 303.0921                        | 875.00        |
| 06/10/2016 | R197 On 03-November-16 | 303.56 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R197 On 03-November-16 | 303.57 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R197 On 03-November-16 | 303.58 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R197 On 03-November-16 | 303.57 | Put          | Bond Future | 445       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R197 On 03-November-16 | 303.58 | Put          | Bond Future | 455       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R197 On 03-November-16 | 303.56 | Put          | Bond Future | 435       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R202 On 03-November-16 |        |              | Bond Future | 250.20    | 250.0083                      | 250.2021  | 250.0083                        | 35,840.00     |
| 06/10/2016 | R202 On 03-November-16 | 253.85 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R202 On 03-November-16 | 253.87 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R202 On 03-November-16 | 253.86 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | R202 On 03-November-16 | 253.86 | Put          | Bond Future | 3658      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R202 On 03-November-16 | 253.87 | Put          | Bond Future | 3668      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R202 On 03-November-16 | 253.85 | Put          | Bond Future | 3648      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R203 On 03-November-16 |        |              | Bond Future | 7.57      | 101.8093                      | 101.7647  | 101.8093                        | 23,644.00     |
| 06/10/2016 | R203 On 03-November-16 | 8.84   | Call         | Bond Future | 1026      | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R203 On 03-November-16 | 8.86   | Call         | Bond Future | 1042      | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R203 On 03-November-16 | 8.85   | Call         | Bond Future | 1034      | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R203 On 03-November-16 | 8.84   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 03-November-16 | 8.86   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 03-November-16 | 8.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 02-February-17 |        |              | Bond Future | 7.52      | 103.7592                      | 103.7129  | 103.7592                        | 0.00          |
| 06/10/2016 | R203 On 02-February-17 | 7.70   | Call         | Bond Future | 209       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 02-February-17 | 7.72   | Call         | Bond Future | 216       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 02-February-17 | 7.71   | Call         | Bond Future | 212       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 02-February-17 | 7.71   | Put          | Bond Future | 102       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 02-February-17 | 7.72   | Put          | Bond Future | 100       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 02-February-17 | 7.70   | Put          | Bond Future | 104       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 04-May-17      |        |              | Bond Future | 7.03      | 101.6492                      | 101.6006  | 101.6492                        | 0.00          |
| 06/10/2016 | R203 On 04-May-17      | 6.91   | Call         | Bond Future | 96        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 04-May-17      | 6.92   | Call         | Bond Future | 98        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 04-May-17      | 6.93   | Call         | Bond Future | 99        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 04-May-17      | 6.92   | Put          | Bond Future | 136       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 04-May-17      | 6.91   | Put          | Bond Future | 138       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R203 On 04-May-17      | 6.93   | Put          | Bond Future | 134       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R204 On 03-November-16 |        |              | Bond Future | 7.76      | 103.6040                      | 103.5041  | 103.6040                        | 31,547.00     |
| 06/10/2016 | R204 On 03-November-16 | 9.21   | Call         | Bond Future | 2741      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R204 On 03-November-16 | 9.23   | Call         | Bond Future | 2778      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R204 On 03-November-16 | 9.22   | Call         | Bond Future | 2759      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R204 On 03-November-16 | 9.22   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R204 On 03-November-16 | 9.23   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R204 On 03-November-16 | 9.21   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R204 On 02-February-17 |        |              | Bond Future | 7.76      | 101.5480                      | 101.4452  | 101.5480                        | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | R204 On 02-February-17 | 8.28   | Call         | Bond Future | 1037      | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R204 On 02-February-17 | 8.29   | Call         | Bond Future | 1050      | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R204 On 02-February-17 | 8.30   | Call         | Bond Future | 1064      | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R204 On 02-February-17 | 8.28   | Put          | Bond Future | 155       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R204 On 02-February-17 | 8.30   | Put          | Bond Future | 148       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R204 On 02-February-17 | 8.29   | Put          | Bond Future | 152       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R204 On 04-May-17      |        |              | Bond Future | 7.72      | 103.5686                      | 103.4624  | 103.5686                        | 0.00          |
| 06/10/2016 | R204 On 04-May-17      | 7.90   | Call         | Bond Future | 683       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R204 On 04-May-17      | 7.92   | Call         | Bond Future | 701       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R204 On 04-May-17      | 7.91   | Call         | Bond Future | 692       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R204 On 04-May-17      | 7.91   | Put          | Bond Future | 405       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R204 On 04-May-17      | 7.92   | Put          | Bond Future | 399       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R204 On 04-May-17      | 7.90   | Put          | Bond Future | 411       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R207 On 03-November-16 |        |              | Bond Future | 7.95      | 100.4918                      | 100.3378  | 100.4918                        | 58,834.00     |
| 06/10/2016 | R207 On 03-November-16 | 7.94   | Call         | Bond Future | 365       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R207 On 03-November-16 | 7.93   | Call         | Bond Future | 351       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R207 On 03-November-16 | 7.95   | Call         | Bond Future | 378       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R207 On 03-November-16 | 7.95   | Put          | Bond Future | 373       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R207 On 03-November-16 | 7.94   | Put          | Bond Future | 387       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R207 On 03-November-16 | 7.93   | Put          | Bond Future | 401       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R207 On 02-February-17 |        |              | Bond Future | 7.96      | 98.7740                       | 98.6162   | 98.7740                         | 0.00          |
| 06/10/2016 | R207 On 02-February-17 | 8.91   | Call         | Bond Future | 2460      | 3                             | 2         | 3                               | 62.00         |
| 06/10/2016 | R207 On 02-February-17 | 9.22   | Call         | Bond Future | 3168      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R207 On 02-February-17 | 9.24   | Call         | Bond Future | 3215      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R207 On 02-February-17 | 9.23   | Call         | Bond Future | 3192      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R207 On 02-February-17 | 8.91   | Put          | Bond Future | 88        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R207 On 02-February-17 | 9.22   | Put          | Bond Future | 35        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R207 On 02-February-17 | 9.24   | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R207 On 02-February-17 | 9.23   | Put          | Bond Future | 34        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R207 On 04-May-17      |        |              | Bond Future | 7.96      | 100.7395                      | 100.5772  | 100.7395                        | 0.00          |
| 06/10/2016 | R207 On 04-May-17      | 8.20   | Call         | Bond Future | 1186      | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R207 On 04-May-17      | 8.22   | Call         | Bond Future | 1215      | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R207 On 04-May-17      | 8.21   | Call         | Bond Future | 1200      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | R207 On 04-May-17      | 8.22   | Put          | Bond Future | 608       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R207 On 04-May-17      | 8.20   | Put          | Bond Future | 626       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R207 On 04-May-17      | 8.21   | Put          | Bond Future | 617       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R207 On 03-August-17   |        |              | Bond Future | 7.92      | 99.1813                       | 99.0154   | 99.1813                         | 0.00          |
| 06/10/2016 | R207 On 03-August-17   | 8.19   | Call         | Bond Future | 1308      | 1                             | 1         | 1                               | 51.00         |
| 06/10/2016 | R207 On 03-August-17   | 8.40   | Call         | Bond Future | 1600      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R207 On 03-August-17   | 8.39   | Call         | Bond Future | 1585      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R207 On 03-August-17   | 8.41   | Call         | Bond Future | 1614      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R207 On 03-August-17   | 8.39   | Put          | Bond Future | 570       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R207 On 03-August-17   | 8.41   | Put          | Bond Future | 557       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R207 On 03-August-17   | 8.19   | Put          | Bond Future | 720       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R207 On 03-August-17   | 8.40   | Put          | Bond Future | 563       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R208 On 03-November-16 |        |              | Bond Future | 8.13      | 95.8719                       | 95.6932   | 95.8719                         | 30,986.00     |
| 06/10/2016 | R208 On 03-November-16 | 9.57   | Call         | Bond Future | 4907      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | R208 On 03-November-16 | 9.58   | Call         | Bond Future | 4940      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | R208 On 03-November-16 | 9.59   | Call         | Bond Future | 4973      | 5                             | 5         | 5                               | 0.00          |
| 06/10/2016 | R208 On 03-November-16 | 9.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R208 On 03-November-16 | 9.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R208 On 03-November-16 | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R208 On 02-February-17 |        |              | Bond Future | 8.16      | 97.7081                       | 97.5252   | 97.7081                         | 0.00          |
| 06/10/2016 | R208 On 02-February-17 | 8.64   | Call         | Bond Future | 2008      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R208 On 02-February-17 | 8.63   | Call         | Bond Future | 1984      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R208 On 02-February-17 | 8.65   | Call         | Bond Future | 2033      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R208 On 02-February-17 | 8.64   | Put          | Bond Future | 413       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R208 On 02-February-17 | 8.65   | Put          | Bond Future | 404       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R208 On 02-February-17 | 8.63   | Put          | Bond Future | 421       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R208 On 04-May-17      |        |              | Bond Future | 8.17      | 96.2483                       | 96.0605   | 96.2483                         | 0.00          |
| 06/10/2016 | R208 On 04-May-17      | 8.37   | Call         | Bond Future | 1618      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R208 On 04-May-17      | 8.39   | Call         | Bond Future | 1656      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R208 On 04-May-17      | 8.38   | Call         | Bond Future | 1637      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R208 On 04-May-17      | 8.37   | Put          | Bond Future | 976       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R208 On 04-May-17      | 8.39   | Put          | Bond Future | 951       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R208 On 04-May-17      | 8.38   | Put          | Bond Future | 963       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | R209 On 03-November-16 |        |              | Bond Future | 9.24      | 74.2828                       | 73.9270   | 74.2828                         | 37,782.00     |
| 06/10/2016 | R209 On 03-November-16 | 10.24  | Call         | Bond Future | 6634      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 10.26  | Call         | Bond Future | 6754      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 8.81   | Call         | Bond Future | 238       | 0                             | 0         | 0                               | 345.00        |
| 06/10/2016 | R209 On 03-November-16 | 10.25  | Call         | Bond Future | 6694      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 9.05   | Call         | Bond Future | 650       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 9.45   | Call         | Bond Future | 2090      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 8.87   | Call         | Bond Future | 314       | 0                             | 0         | 0                               | 250.00        |
| 06/10/2016 | R209 On 03-November-16 | 9.42   | Call         | Bond Future | 1949      | 2                             | 2         | 2                               | 120.00        |
| 06/10/2016 | R209 On 03-November-16 | 9.04   | Call         | Bond Future | 626       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 9.34   | Call         | Bond Future | 1598      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 10.26  | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 9.45   | Put          | Bond Future | 608       | 1                             | 1         | 1                               | 250.00        |
| 06/10/2016 | R209 On 03-November-16 | 10.25  | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 9.05   | Put          | Bond Future | 2001      | 2                             | 2         | 2                               | 250.00        |
| 06/10/2016 | R209 On 03-November-16 | 8.81   | Put          | Bond Future | 3371      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 10.24  | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 9.04   | Put          | Bond Future | 2051      | 2                             | 2         | 2                               | 345.00        |
| 06/10/2016 | R209 On 03-November-16 | 9.42   | Put          | Bond Future | 674       | 1                             | 1         | 1                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 8.87   | Put          | Bond Future | 2996      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R209 On 03-November-16 | 9.34   | Put          | Bond Future | 879       | 1                             | 1         | 1                               | 345.00        |
| 06/10/2016 | R209 On 02-February-17 |        |              | Bond Future | 9.28      | 75.7055                       | 75.3422   | 75.7055                         | 0.00          |
| 06/10/2016 | R209 On 02-February-17 | 9.55   | Call         | Bond Future | 3554      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R209 On 02-February-17 | 9.53   | Call         | Bond Future | 3470      | 4                             | 3         | 4                               | 0.00          |
| 06/10/2016 | R209 On 02-February-17 | 9.54   | Call         | Bond Future | 3512      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R209 On 02-February-17 | 9.53   | Put          | Bond Future | 1719      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R209 On 02-February-17 | 9.54   | Put          | Bond Future | 1693      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R209 On 02-February-17 | 9.55   | Put          | Bond Future | 1667      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R209 On 04-May-17      |        |              | Bond Future | 9.31      | 74.0601                       | 73.6886   | 74.0601                         | 0.00          |
| 06/10/2016 | R209 On 04-May-17      | 9.46   | Call         | Bond Future | 3889      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R209 On 04-May-17      | 9.48   | Call         | Bond Future | 3965      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R209 On 04-May-17      | 9.47   | Call         | Bond Future | 3927      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R209 On 04-May-17      | 9.46   | Put          | Bond Future | 2840      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | R209 On 04-May-17      | 9.47   | Put          | Bond Future | 2809      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R209 On 04-May-17      | 9.48   | Put          | Bond Future | 2779      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R210 On 03-November-16 |        |              | Bond Future | 186.50    | 186.4787                      | 186.4997  | 186.4787                        | 2,086.00      |
| 06/10/2016 | R210 On 03-November-16 | 188.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R210 On 03-November-16 | 188.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R210 On 03-November-16 | 188.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R210 On 03-November-16 | 188.90 | Put          | Bond Future | 2400      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R210 On 03-November-16 | 188.92 | Put          | Bond Future | 2420      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R210 On 03-November-16 | 188.91 | Put          | Bond Future | 2410      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R211 On 03-November-16 |        |              | Bond Future | 142.04    | 142.0204                      | 142.0374  | 142.0204                        | 56.00         |
| 06/10/2016 | R211 On 03-November-16 | 141.76 | Call         | Bond Future | 277       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R211 On 03-November-16 | 141.75 | Call         | Bond Future | 287       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R211 On 03-November-16 | 141.74 | Call         | Bond Future | 297       | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R211 On 03-November-16 | 141.75 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R211 On 03-November-16 | 141.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R211 On 03-November-16 | 141.76 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R212 On 03-November-16 |        |              | Bond Future | 148.19    | 148.1400                      | 148.1925  | 148.1400                        | 3,109.00      |
| 06/10/2016 | R212 On 03-November-16 | 148.11 | Call         | Bond Future | 82        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R212 On 03-November-16 | 148.12 | Call         | Bond Future | 72        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R212 On 03-November-16 | 148.10 | Call         | Bond Future | 92        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R212 On 03-November-16 | 148.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R212 On 03-November-16 | 148.12 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R212 On 03-November-16 | 148.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R213 On 03-November-16 |        |              | Bond Future | 9.11      | 85.0527                       | 84.6328   | 85.0527                         | 42,426.00     |
| 06/10/2016 | R213 On 03-November-16 | 10.18  | Call         | Bond Future | 7021      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | R213 On 03-November-16 | 10.20  | Call         | Bond Future | 7143      | 8                             | 7         | 8                               | 0.00          |
| 06/10/2016 | R213 On 03-November-16 | 10.19  | Call         | Bond Future | 7082      | 8                             | 7         | 8                               | 0.00          |
| 06/10/2016 | R213 On 03-November-16 | 10.19  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R213 On 03-November-16 | 10.20  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R213 On 03-November-16 | 10.18  | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R213 On 02-February-17 |        |              | Bond Future | 9.15      | 86.6818                       | 86.2530   | 86.6818                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | R213 On 02-February-17 | 9.40   | Call         | Bond Future | 3352      | 4                             | 3         | 4                               | 0.00          |
| 06/10/2016 | R213 On 02-February-17 | 9.42   | Call         | Bond Future | 3435      | 4                             | 3         | 4                               | 0.00          |
| 06/10/2016 | R213 On 02-February-17 | 9.41   | Call         | Bond Future | 3393      | 4                             | 3         | 4                               | 0.00          |
| 06/10/2016 | R213 On 02-February-17 | 9.40   | Put          | Bond Future | 1671      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R213 On 02-February-17 | 9.42   | Put          | Bond Future | 1621      | 1                             | 2         | 1                               | 0.00          |
| 06/10/2016 | R213 On 02-February-17 | 9.41   | Put          | Bond Future | 1646      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R213 On 04-May-17      |        |              | Bond Future | 9.18      | 84.8531                       | 84.4147   | 84.8531                         | 0.00          |
| 06/10/2016 | R213 On 04-May-17      | 9.37   | Call         | Bond Future | 3897      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R213 On 04-May-17      | 9.36   | Call         | Bond Future | 3859      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R213 On 04-May-17      | 9.35   | Call         | Bond Future | 3821      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R213 On 04-May-17      | 9.36   | Put          | Bond Future | 2672      | 2                             | 3         | 2                               | 0.00          |
| 06/10/2016 | R213 On 04-May-17      | 9.37   | Put          | Bond Future | 2643      | 2                             | 3         | 2                               | 0.00          |
| 06/10/2016 | R213 On 04-May-17      | 9.35   | Put          | Bond Future | 2701      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R214 On 03-November-16 |        |              | Bond Future | 9.31      | 74.6920                       | 74.3186   | 74.6920                         | 29,928.00     |
| 06/10/2016 | R214 On 03-November-16 | 10.35  | Call         | Bond Future | 7113      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | R214 On 03-November-16 | 10.33  | Call         | Bond Future | 6990      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | R214 On 03-November-16 | 10.34  | Call         | Bond Future | 7052      | 7                             | 7         | 7                               | 0.00          |
| 06/10/2016 | R214 On 03-November-16 | 10.33  | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R214 On 03-November-16 | 10.34  | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R214 On 03-November-16 | 10.35  | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R214 On 02-February-17 |        |              | Bond Future | 9.35      | 76.1226                       | 75.7414   | 76.1226                         | 7,379.00      |
| 06/10/2016 | R214 On 02-February-17 | 9.67   | Call         | Bond Future | 3970      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R214 On 02-February-17 | 9.66   | Call         | Bond Future | 3925      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R214 On 02-February-17 | 9.68   | Call         | Bond Future | 4015      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R214 On 02-February-17 | 9.67   | Put          | Bond Future | 1692      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R214 On 02-February-17 | 9.68   | Put          | Bond Future | 1667      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R214 On 02-February-17 | 9.66   | Put          | Bond Future | 1718      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R214 On 04-May-17      |        |              | Bond Future | 9.38      | 74.3376                       | 73.9479   | 74.3376                         | 0.00          |
| 06/10/2016 | R214 On 04-May-17      | 9.58   | Call         | Bond Future | 4332      | 5                             | 4         | 5                               | 0.00          |
| 06/10/2016 | R214 On 04-May-17      | 9.56   | Call         | Bond Future | 4252      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R214 On 04-May-17      | 9.57   | Call         | Bond Future | 4292      | 5                             | 4         | 5                               | 0.00          |
| 06/10/2016 | R214 On 04-May-17      | 9.56   | Put          | Bond Future | 2979      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R214 On 04-May-17      | 9.57   | Put          | Bond Future | 2947      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2016 | R214 On 04-May-17      | 9.58   | Put          | Bond Future | 2917      | 3                             | 3         | 3                               | 0.00          |
| 06/10/2016 | R248 On 03-November-16 |        |              | Bond Future | 9.36      | 95.9416                       | 95.4636   | 95.9416                         | 62,082.00     |
| 06/10/2016 | R248 On 03-November-16 | 10.39  | Call         | Bond Future | 8976      | 9                             | 9         | 9                               | 0.00          |
| 06/10/2016 | R248 On 03-November-16 | 10.38  | Call         | Bond Future | 8898      | 9                             | 9         | 9                               | 0.00          |
| 06/10/2016 | R248 On 03-November-16 | 10.37  | Call         | Bond Future | 8820      | 9                             | 9         | 9                               | 0.00          |
| 06/10/2016 | R248 On 03-November-16 | 10.38  | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R248 On 03-November-16 | 10.39  | Put          | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R248 On 03-November-16 | 10.37  | Put          | Bond Future | 35        | 0                             | 0         | 0                               | 0.00          |
| 06/10/2016 | R248 On 02-February-17 |        |              | Bond Future | 9.41      | 97.7791                       | 97.2912   | 97.7791                         | 0.00          |
| 06/10/2016 | R248 On 02-February-17 | 9.76   | Call         | Bond Future | 5448      | 6                             | 5         | 6                               | 0.00          |
| 06/10/2016 | R248 On 02-February-17 | 9.77   | Call         | Bond Future | 5505      | 6                             | 6         | 6                               | 0.00          |
| 06/10/2016 | R248 On 02-February-17 | 9.78   | Call         | Bond Future | 5563      | 6                             | 6         | 6                               | 0.00          |
| 06/10/2016 | R248 On 02-February-17 | 9.77   | Put          | Bond Future | 2170      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R248 On 02-February-17 | 9.76   | Put          | Bond Future | 2202      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R248 On 02-February-17 | 9.78   | Put          | Bond Future | 2139      | 2                             | 2         | 2                               | 0.00          |
| 06/10/2016 | R248 On 04-May-17      |        |              | Bond Future | 9.44      | 95.2831                       | 94.7841   | 95.2831                         | 0.00          |
| 06/10/2016 | R248 On 04-May-17      | 9.67   | Call         | Bond Future | 5878      | 6                             | 6         | 6                               | 0.00          |
| 06/10/2016 | R248 On 04-May-17      | 9.66   | Call         | Bond Future | 5826      | 6                             | 6         | 6                               | 0.00          |
| 06/10/2016 | R248 On 04-May-17      | 9.65   | Call         | Bond Future | 5775      | 6                             | 6         | 6                               | 0.00          |
| 06/10/2016 | R248 On 04-May-17      | 9.66   | Put          | Bond Future | 3777      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R248 On 04-May-17      | 9.67   | Put          | Bond Future | 3738      | 4                             | 4         | 4                               | 0.00          |
| 06/10/2016 | R248 On 04-May-17      | 9.65   | Put          | Bond Future | 3816      | 4                             | 4         | 4                               | 0.00          |