



# Derivatives Weekly Statistics Report

From: 04/06/2012 To: 05/06/2012

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | AL7T On 02-August-12    |        |              | Index Future       | 434.71    | 434.9750                      | 434.7110  | 434.9750                        | 13.00         |
| 04/06/2012 | AL7T On 01-November-12  |        |              | Index Future       | 441.00    | 441.3110                      | 441.0020  | 441.3110                        | 0.00          |
| 04/06/2012 | ALBI On 02-August-12    |        |              | Index Future       | 393.73    | 393.9770                      | 393.7310  | 393.9770                        | 1,004.00      |
| 04/06/2012 | ALBI On 01-November-12  |        |              | Index Future       | 399.43    | 399.7160                      | 399.4290  | 399.7160                        | 0.00          |
| 04/06/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C206 On 15-January-14   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 04/06/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.44      | 0.4669                        | 0.4355    | 0.4669                          | 2,835.00      |
| 04/06/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 04/06/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0008                        | 0.0007    | 0.0008                          | 8,000.00      |
| 04/06/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.02      | 0.0156                        | 0.0203    | 0.0156                          | 0.00          |
| 04/06/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 16,000.00     |
| 04/06/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/06/2012 | DAAH On 28-June-12      |        |              | Any day expiry     | 8.52      | 8.6484                        | 8.5177    | 8.6484                          | 2,360.00      |
| 04/06/2012 | DAAH On 28-June-12      | 8.50   | Call         | Any day expiry     | 189       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAAH On 28-June-12      | 8.51   | Call         | Any day expiry     | 185       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAAH On 28-June-12      | 8.49   | Call         | Any day expiry     | 193       | 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 |
|------------|--------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | DAAH On 28-June-12 | 8.25   | Call         | Any day expiry | 331       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAAH On 28-June-12 | 7.40   | Call         | Any day expiry | 1119      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAAH On 28-June-12 | 7.40   | Put          | Any day expiry | 1         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAAH On 28-June-12 | 8.49   | Put          | Any day expiry | 165       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAAH On 28-June-12 | 8.25   | Put          | Any day expiry | 63        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAAH On 28-June-12 | 8.51   | Put          | Any day expiry | 177       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAAH On 28-June-12 | 8.50   | Put          | Any day expiry | 171       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 |        |              | Any day expiry | 8.52      | 8.6497                        | 8.5190    | 8.6497                          | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 7.75   | Call         | Any day expiry | 775       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 7.76   | Call         | Any day expiry | 765       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 7.74   | Call         | Any day expiry | 784       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 8.25   | Call         | Any day expiry | 335       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 7.72   | Call         | Any day expiry | 804       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 8.51   | Call         | Any day expiry | 189       | 0                             | 0         | 0                               | 5,480.00      |
| 04/06/2012 | DAUS On 29-June-12 | 7.40   | Call         | Any day expiry | 1120      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 7.40   | Put          | Any day expiry | 1         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 8.25   | Put          | Any day expiry | 66        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 7.72   | Put          | Any day expiry | 5         | 0                             | 0         | 0                               | 5,480.00      |
| 04/06/2012 | DAUS On 29-June-12 | 8.51   | Put          | Any day expiry | 180       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 7.74   | Put          | Any day expiry | 5         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 7.76   | Put          | Any day expiry | 6         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 29-June-12 | 7.75   | Put          | Any day expiry | 6         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-July-12 |        |              | Any day expiry | 8.56      | 8.6899                        | 8.5587    | 8.6899                          | 0.00          |
| 04/06/2012 | DAUS On 31-July-12 | 7.80   | Call         | Any day expiry | 782       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-July-12 | 7.81   | Call         | Any day expiry | 773       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-July-12 | 7.79   | Call         | Any day expiry | 791       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-July-12 | 7.40   | Call         | Any day expiry | 1166      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-July-12 | 8.25   | Call         | Any day expiry | 437       | 1                             | 0         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-July-12 | 7.72   | Call         | Any day expiry | 855       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-July-12 | 8.51   | Call         | Any day expiry | 302       | 0                             | 0         | 0                               | 4,800.00      |
| 04/06/2012 | DAUS On 31-July-12 | 7.72   | Put          | Any day expiry | 16        | 0                             | 0         | 0                               | 4,800.00      |
| 04/06/2012 | DAUS On 31-July-12 | 8.51   | Put          | Any day expiry | 253       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-July-12 | 7.40   | Put          | Any day expiry | 7         | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | DAUS On 31-July-12      | 8.25   | Put          | Any day expiry | 128       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-July-12      | 7.79   | Put          | Any day expiry | 22        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-July-12      | 7.81   | Put          | Any day expiry | 24        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-July-12      | 7.80   | Put          | Any day expiry | 23        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    |        |              | Any day expiry | 8.60      | 8.7286                        | 8.5969    | 8.7286                          | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 7.85   | Call         | Any day expiry | 804       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 7.86   | Call         | Any day expiry | 796       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 7.84   | Call         | Any day expiry | 812       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 8.25   | Call         | Any day expiry | 519       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 7.72   | Call         | Any day expiry | 915       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 8.51   | Call         | Any day expiry | 388       | 0                             | 0         | 0                               | 6,170.00      |
| 04/06/2012 | DAUS On 31-August-12    | 7.40   | Call         | Any day expiry | 1214      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 7.40   | Put          | Any day expiry | 17        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 8.25   | Put          | Any day expiry | 172       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 7.72   | Put          | Any day expiry | 38        | 0                             | 0         | 0                               | 6,170.00      |
| 04/06/2012 | DAUS On 31-August-12    | 8.51   | Put          | Any day expiry | 301       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 7.84   | Put          | Any day expiry | 55        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 7.86   | Put          | Any day expiry | 59        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-August-12    | 7.85   | Put          | Any day expiry | 57        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 |        |              | Any day expiry | 8.63      | 8.7611                        | 8.6291    | 8.7611                          | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 | 7.90   | Call         | Any day expiry | 819       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 | 7.91   | Call         | Any day expiry | 812       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 | 7.89   | Call         | Any day expiry | 827       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 | 7.40   | Call         | Any day expiry | 1256      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 | 8.25   | Call         | Any day expiry | 582       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 | 7.72   | Call         | Any day expiry | 967       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 | 8.51   | Call         | Any day expiry | 454       | 1                             | 0         | 1                               | 7,540.00      |
| 04/06/2012 | DAUS On 28-September-12 | 7.72   | Put          | Any day expiry | 58        | 0                             | 0         | 0                               | 7,540.00      |
| 04/06/2012 | DAUS On 28-September-12 | 8.51   | Put          | Any day expiry | 335       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 | 7.40   | Put          | Any day expiry | 27        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 | 8.25   | Put          | Any day expiry | 203       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 | 7.89   | Put          | Any day expiry | 88        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 28-September-12 | 7.91   | Put          | Any day expiry | 93        | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | DAUS On 28-September-12 | 7.90   | Put          | Any day expiry | 90        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   |        |              | Any day expiry | 8.67      | 8.7989                        | 8.6663    | 8.7989                          | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 7.90   | Call         | Any day expiry | 881       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 7.91   | Call         | Any day expiry | 874       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 7.89   | Call         | Any day expiry | 889       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 7.40   | Call         | Any day expiry | 1305      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 8.25   | Call         | Any day expiry | 651       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 7.72   | Call         | Any day expiry | 1023      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 8.51   | Call         | Any day expiry | 524       | 1                             | 1         | 1                               | 8,220.00      |
| 04/06/2012 | DAUS On 31-October-12   | 8.51   | Put          | Any day expiry | 368       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 7.72   | Put          | Any day expiry | 77        | 0                             | 0         | 0                               | 8,220.00      |
| 04/06/2012 | DAUS On 31-October-12   | 7.40   | Put          | Any day expiry | 39        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 8.25   | Put          | Any day expiry | 235       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 7.89   | Put          | Any day expiry | 113       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 7.91   | Put          | Any day expiry | 118       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 31-October-12   | 7.90   | Put          | Any day expiry | 115       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 30-November-12  |        |              | Any day expiry | 8.70      | 8.8333                        | 8.7001    | 8.8333                          | 0.00          |
| 04/06/2012 | DAUS On 30-November-12  | 8.50   | Call         | Any day expiry | 588       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 30-November-12  | 8.51   | Call         | Any day expiry | 584       | 1                             | 1         | 1                               | 8,440.00      |
| 04/06/2012 | DAUS On 30-November-12  | 8.49   | Call         | Any day expiry | 592       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 30-November-12  | 7.72   | Call         | Any day expiry | 1076      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 30-November-12  | 7.72   | Put          | Any day expiry | 96        | 0                             | 0         | 0                               | 8,440.00      |
| 04/06/2012 | DAUS On 30-November-12  | 8.49   | Put          | Any day expiry | 382       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 30-November-12  | 8.51   | Put          | Any day expiry | 394       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 30-November-12  | 8.50   | Put          | Any day expiry | 388       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 27-December-12  |        |              | Any day expiry | 8.73      | 8.8633                        | 8.7299    | 8.8633                          | 0.00          |
| 04/06/2012 | DAUS On 27-December-12  | 8.50   | Call         | Any day expiry | 638       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 27-December-12  | 8.51   | Call         | Any day expiry | 633       | 1                             | 1         | 1                               | 7,530.00      |
| 04/06/2012 | DAUS On 27-December-12  | 8.49   | Call         | Any day expiry | 642       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 27-December-12  | 7.72   | Call         | Any day expiry | 1121      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | DAUS On 27-December-12  | 7.72   | Put          | Any day expiry | 111       | 0                             | 0         | 0                               | 7,530.00      |
| 04/06/2012 | DAUS On 27-December-12  | 8.49   | Put          | Any day expiry | 402       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | DAUS On 27-December-12  | 8.51   | Put          | Any day expiry | 413       | 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 |
|------------|------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | DAUS On 27-December-12 | 8.50   | Put          | Any day expiry | 408       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | ES33 On 02-August-12   |        |              | Bond Future    | 9.58      | 84.4098                       | 84.2566   | 84.4098                         | 4,220.00      |
| 04/06/2012 | ES33 On 02-August-12   | 9.50   | Call         | Bond Future    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | ES33 On 02-August-12   | 9.49   | Call         | Bond Future    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | ES33 On 02-August-12   | 9.51   | Call         | Bond Future    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | ES33 On 02-August-12   | 9.51   | Put          | Bond Future    | 523       | 0                             | 1         | 0                               | 0.00          |
| 04/06/2012 | ES33 On 02-August-12   | 9.49   | Put          | Bond Future    | 678       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | ES33 On 02-August-12   | 9.50   | Put          | Bond Future    | 600       | 0                             | 1         | 0                               | 0.00          |
| 04/06/2012 | ES33 On 01-November-12 |        |              | Bond Future    | 9.68      | 81.8551                       | 81.6969   | 81.8551                         | 0.00          |
| 04/06/2012 | ES33 On 01-November-12 | 9.50   | Call         | Bond Future    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | ES33 On 01-November-12 | 9.51   | Call         | Bond Future    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | ES33 On 01-November-12 | 9.49   | Call         | Bond Future    | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | ES33 On 01-November-12 | 9.49   | Put          | Bond Future    | 1426      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | ES33 On 01-November-12 | 9.51   | Put          | Bond Future    | 1271      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | ES33 On 01-November-12 | 9.50   | Put          | Bond Future    | 1348      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | GOVI On 02-August-12   |        |              | GOVI           | 394.86    | 395.0970                      | 394.8610  | 395.0970                        | 236.00        |
| 04/06/2012 | GOVI On 02-August-12   | 390.00 | Call         | GOVI           | 48610     | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | GOVI On 02-August-12   | 390.01 | Call         | GOVI           | 48510     | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | GOVI On 02-August-12   | 389.99 | Call         | GOVI           | 48710     | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | GOVI On 02-August-12   | 389.99 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | GOVI On 02-August-12   | 390.01 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | GOVI On 02-August-12   | 390.00 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | GOVI On 01-November-12 |        |              | GOVI           | 400.58    | 400.8520                      | 400.5760  | 400.8520                        | 0.00          |
| 04/06/2012 | GOVI On 01-November-12 | 402.00 | Call         | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | GOVI On 01-November-12 | 402.01 | Call         | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | GOVI On 01-November-12 | 401.99 | Call         | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | GOVI On 01-November-12 | 401.99 | Put          | GOVI           | 14140     | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | GOVI On 01-November-12 | 402.01 | Put          | GOVI           | 14340     | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | GOVI On 01-November-12 | 402.00 | Put          | GOVI           | 14240     | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | GVIX On 01-January-29  |        |              | LIVE INDEX     | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | IGOV On 02-August-12    |        |              | Index Future           | 173.54    | 173.5190                      | 173.5400  | 173.5190                        | 586.00        |
| 04/06/2012 | IGOV On 01-November-12  |        |              | Index Future           | 176.05    | 176.0460                      | 176.0510  | 176.0460                        | 0.00          |
| 04/06/2012 | ILBI On 02-August-12    |        |              | Index Future           | 471.64    | 471.6390                      | 471.6390  | 471.6390                        | 169.00        |
| 04/06/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 04/06/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 04/06/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 04/06/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 04/06/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 04/06/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 04/06/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.59      | 94.4100                       | 94.4100   | 94.4100                         | 2,890.00      |
| 04/06/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.54      | 94.4700                       | 94.4600   | 94.4700                         | 0.00          |
| 04/06/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.47      | 94.5400                       | 94.5300   | 94.5400                         | 0.00          |
| 04/06/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.41      | 94.6100                       | 94.5900   | 94.6100                         | 44,760.00     |
| 04/06/2012 | JBAF On 17-October-12   |        |              | Jibar Tradeable Future | 5.36      | 94.6600                       | 94.6400   | 94.6600                         | 0.00          |
| 04/06/2012 | JBAF On 21-November-12  |        |              | Jibar Tradeable Future | 5.36      | 94.6600                       | 94.6400   | 94.6600                         | 0.00          |
| 04/06/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.36      | 94.6600                       | 94.6400   | 94.6600                         | 840.00        |
| 04/06/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.38      | 94.6300                       | 94.6200   | 94.6300                         | 790.00        |
| 04/06/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 5.46      | 94.5400                       | 94.5400   | 94.5400                         | 500.00        |
| 04/06/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 5.62      | 94.3900                       | 94.3800   | 94.3900                         | 1,700.00      |
| 04/06/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 5.80      | 94.2100                       | 94.2000   | 94.2100                         | 1,500.00      |
| 04/06/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 5.98      | 94.0300                       | 94.0200   | 94.0300                         | 0.00          |
| 04/06/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.40      | 125.0635                      | 125.0167  | 125.0635                        | 15,070.00     |
| 04/06/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 4854      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 5002      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 4706      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R157 On 02-August-12    | 6.15   | Call         | Bond Future            | 208       | 0                             | 0         | 0                               | 3,750.00      |
| 04/06/2012 | R157 On 02-August-12    | 6.95   | Call         | Bond Future            | 1762      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | R157 On 02-August-12   | 6.35   | Call         | Bond Future | 437       | 0                             | 0         | 0                               | 1,250.00      |
| 04/06/2012 | R157 On 02-August-12   | 6.55   | Call         | Bond Future | 783       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R157 On 02-August-12   | 6.55   | Put          | Bond Future | 317       | 0                             | 0         | 0                               | 1,250.00      |
| 04/06/2012 | R157 On 02-August-12   | 6.95   | Put          | Bond Future | 64        | 0                             | 0         | 0                               | 3,750.00      |
| 04/06/2012 | R157 On 02-August-12   | 6.35   | Put          | Bond Future | 593       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R157 On 02-August-12   | 6.15   | Put          | Bond Future | 990       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.46      | 120.0809                      | 120.0208  | 120.0809                        | 100.00        |
| 04/06/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1875      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1984      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1768      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 371       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 306       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 337       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.52      | 122.0339                      | 121.9537  | 122.0339                        | 0.00          |
| 04/06/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1467      | 2                             | 1         | 2                               | 0.00          |
| 04/06/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1546      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1390      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 915       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 814       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 864       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.45      | 118.4988                      | 118.2219  | 118.4988                        | 34,789.00     |
| 04/06/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 3815      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 4133      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 1350      | 2                             | 1         | 2                               | 8,750.00      |
| 04/06/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 3272      | 4                             | 3         | 4                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 3509      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 184       | 0                             | 0         | 0                               | 276.00        |
| 04/06/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 278       | 0                             | 0         | 0                               | 43.00         |
| 04/06/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 3878      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 656       | 1                             | 1         | 1                               | 1,099.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 5493      | 6                             | 5         | 6                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 7.70   | Call         | Bond Future | 218       | 0                             | 0         | 0                               | 2,700.00      |
| 04/06/2012 | R186 On 02-August-12   | 8.30   | Call         | Bond Future | 1532      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 8.30   | Put          | Bond Future | 2907      | 3                             | 3         | 3                               | 900.00        |
| 04/06/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 561       | 1                             | 1         | 1                               | 199.00        |
| 04/06/2012 | R186 On 02-August-12   | 7.70   | Put          | Bond Future | 7412      | 7                             | 7         | 7                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 1053      | 1                             | 1         | 1                               | 43.00         |
| 04/06/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 4891      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 6872      | 7                             | 7         | 7                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 1219      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 3195      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 1342      | 1                             | 1         | 1                               | 276.00        |
| 04/06/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 7781      | 8                             | 8         | 8                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 953       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 1079      | 1                             | 1         | 1                               | 2,700.00      |
| 04/06/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.53      | 120.2246                      | 119.9349  | 120.2246                        | 100.00        |
| 04/06/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5096      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 5359      | 6                             | 5         | 6                               | 0.00          |
| 04/06/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 4839      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R186 On 01-November-12 | 7.82   | Call         | Bond Future | 1516      | 2                             | 2         | 2                               | 1,858.00      |
| 04/06/2012 | R186 On 01-November-12 | 8.82   | Call         | Bond Future | 5466      | 6                             | 5         | 6                               | 0.00          |
| 04/06/2012 | R186 On 01-November-12 | 8.82   | Put          | Bond Future | 2887      | 3                             | 3         | 3                               | 1,858.00      |
| 04/06/2012 | R186 On 01-November-12 | 7.82   | Put          | Bond Future | 8193      | 8                             | 8         | 8                               | 0.00          |
| 04/06/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 3317      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 2956      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 3132      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.62      | 116.8872                      | 116.5681  | 116.8872                        | 0.00          |
| 04/06/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 4802      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 5021      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 4595      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 6086      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 5616      | 5                             | 6         | 5                               | 0.00          |
| 04/06/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 5844      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | R189 On 02-August-12   |        |              | Bond Future | 219.20    | 219.1634                      | 219.2038  | 219.1634                        | 44.00         |
| 04/06/2012 | R189 On 02-August-12   | 218.00 | Call         | Bond Future | 1204      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R189 On 02-August-12   | 217.95 | Call         | Bond Future | 1254      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R189 On 02-August-12   | 218.05 | Call         | Bond Future | 1154      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R189 On 02-August-12   | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R189 On 02-August-12   | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R189 On 02-August-12   | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R197 On 02-August-12   |        |              | Bond Future | 256.12    | 256.7509                      | 256.1211  | 256.7509                        | 1,839.00      |
| 04/06/2012 | R197 On 02-August-12   | 257.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R197 On 02-August-12   | 257.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R197 On 02-August-12   | 256.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R197 On 02-August-12   | 256.95 | Put          | Bond Future | 829       | 0                             | 1         | 0                               | 0.00          |
| 04/06/2012 | R197 On 02-August-12   | 257.05 | Put          | Bond Future | 929       | 0                             | 1         | 0                               | 0.00          |
| 04/06/2012 | R197 On 02-August-12   | 257.00 | Put          | Bond Future | 879       | 0                             | 1         | 0                               | 0.00          |
| 04/06/2012 | R201 On 02-August-12   |        |              | Bond Future | 5.60      | 107.9469                      | 108.0086  | 107.9469                        | 2,666.00      |
| 04/06/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 4230      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 4121      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 4339      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.57      | 109.5196                      | 109.5731  | 109.5196                        | 0.00          |
| 04/06/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1954      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 2047      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1863      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 72        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 55        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.50      | 106.8890                      | 106.9251  | 106.8890                        | 0.00          |
| 04/06/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1567      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1497      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1638      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 198       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 235       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 216       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R202 On 02-August-12   |        |              | Bond Future | 185.98    | 185.9300                      | 185.9800  | 185.9300                        | 45,107.00     |
| 04/06/2012 | R202 On 02-August-12   | 191.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R202 On 02-August-12   | 191.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R202 On 02-August-12   | 190.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R202 On 02-August-12   | 190.95 | Put          | Bond Future | 4970      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R202 On 02-August-12   | 191.05 | Put          | Bond Future | 5070      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R202 On 02-August-12   | 191.00 | Put          | Bond Future | 5020      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.06      | 108.3148                      | 108.2495  | 108.3148                        | 3,541.00      |
| 04/06/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 6034      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 6236      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5833      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2012 | R203 On 02-August-12   | 6.60   | Call         | Bond Future | 188       | 0                             | 0         | 0                               | 4,200.00      |
| 04/06/2012 | R203 On 02-August-12   | 7.55   | Call         | Bond Future | 2300      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R203 On 02-August-12   | 6.85   | Call         | Bond Future | 466       | 1                             | 0         | 1                               | 1,400.00      |
| 04/06/2012 | R203 On 02-August-12   | 7.15   | Call         | Bond Future | 1067      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R203 On 02-August-12   | 7.15   | Put          | Bond Future | 693       | 1                             | 1         | 1                               | 1,400.00      |
| 04/06/2012 | R203 On 02-August-12   | 7.55   | Put          | Bond Future | 209       | 0                             | 0         | 0                               | 4,200.00      |
| 04/06/2012 | R203 On 02-August-12   | 6.85   | Put          | Bond Future | 1403      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R203 On 02-August-12   | 6.60   | Put          | Bond Future | 2233      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.14      | 105.7337                      | 105.6548  | 105.7337                        | 0.00          |
| 04/06/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3144      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2994      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3296      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 601       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 702       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 650       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.22      | 107.4518                      | 107.3572  | 107.4518                        | 0.00          |
| 04/06/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 781       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 839       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 725       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 3825      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 3532      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 3677      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.38      | 104.2125                      | 104.1409  | 104.2125                        | 4,101.00      |
| 04/06/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5575      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5808      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5343      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 31        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.45      | 105.7320                      | 105.6483  | 105.7320                        | 0.00          |
| 04/06/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3562      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3735      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3391      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 983       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 850       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 916       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.54      | 103.4178                      | 103.3138  | 103.4178                        | 0.00          |
| 04/06/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3750      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3600      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3902      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 1507      | 1                             | 2         | 1                               | 0.00          |
| 04/06/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 1665      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 1585      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.30      | 103.4772                      | 103.4689  | 103.4772                        | 1,240.00      |
| 04/06/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2672      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2604      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2739      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.17      | 104.9860                      | 104.9674  | 104.9860                        | 0.00          |
| 04/06/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 984       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 932       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 1038      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 31        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R206 On 07-February-13 |        |              | Bond Future | 4.90      | 102.9257                      | 102.8902  | 102.9257                        | 0.00          |
| 04/06/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 1040      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 1080      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 1001      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 45        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.70      | 98.0433                       | 97.9608   | 98.0433                         | 27,509.00     |
| 04/06/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5637      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5883      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5391      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 55        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 36        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 45        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.78      | 99.4698                       | 99.3791   | 99.4698                         | 0.00          |
| 04/06/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3678      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3858      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3501      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 1266      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 1106      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 1184      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.86      | 97.4453                       | 97.3420   | 97.4453                         | 0.00          |
| 04/06/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3944      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3787      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4104      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 1867      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 2053      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 1958      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.80      | 95.9989                       | 95.8797   | 95.9989                         | 9,382.00      |
| 04/06/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5553      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5814      | 6                             | 6         | 6                               | 0.00          |
| 04/06/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5292      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R208 On 02-August-12   | 7.20   | Call         | Bond Future | 203       | 0                             | 0         | 0                               | 3,450.00      |
| 04/06/2012 | R208 On 02-August-12   | 7.50   | Call         | Bond Future | 586       | 1                             | 1         | 1                               | 1,150.00      |
| 04/06/2012 | R208 On 02-August-12   | 7.80   | Call         | Bond Future | 1311      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R208 On 02-August-12   | 8.25   | Call         | Bond Future | 3061      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R208 On 02-August-12   | 8.25   | Put          | Bond Future | 401       | 0                             | 0         | 0                               | 3,450.00      |
| 04/06/2012 | R208 On 02-August-12   | 7.80   | Put          | Bond Future | 1281      | 1                             | 1         | 1                               | 1,150.00      |
| 04/06/2012 | R208 On 02-August-12   | 7.50   | Put          | Bond Future | 2363      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 95        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R208 On 02-August-12   | 7.20   | Put          | Bond Future | 3830      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 65        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 79        | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.87      | 94.0027                       | 93.8749   | 94.0027                         | 0.00          |
| 04/06/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3666      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3483      | 4                             | 3         | 4                               | 0.00          |
| 04/06/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3852      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 1410      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 1604      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 1505      | 1                             | 2         | 1                               | 0.00          |
| 04/06/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.95      | 95.5297                       | 95.3829   | 95.5297                         | 0.00          |
| 04/06/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3219      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3370      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3075      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 3098      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 2831      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 2960      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.96      | 75.8797                       | 75.7339   | 75.8797                         | 24,045.00     |
| 04/06/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 3187      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 2942      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 3439      | 4                             | 3         | 4                               | 0.00          |
| 04/06/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 919       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 1153      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1031      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R209 On 01-November-12 |        |              | Bond Future | 9.04      | 73.8422                       | 73.6831   | 73.8422                         | 0.00          |
| 04/06/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 3422      | 4                             | 3         | 4                               | 0.00          |
| 04/06/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 3612      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 3241      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 3903      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 3514      | 3                             | 4         | 3                               | 0.00          |
| 04/06/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 3703      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.12      | 75.0443                       | 74.8726   | 75.0443                         | 0.00          |
| 04/06/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 4322      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 4149      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 4504      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 4991      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5395      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5187      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R210 On 02-August-12   |        |              | Bond Future | 140.78    | 140.7399                      | 140.7778  | 140.7399                        | 925.00        |
| 04/06/2012 | R210 On 02-August-12   | 143.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R210 On 02-August-12   | 142.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R210 On 02-August-12   | 143.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R210 On 02-August-12   | 143.05 | Put          | Bond Future | 2272      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R210 On 02-August-12   | 142.95 | Put          | Bond Future | 2172      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R210 On 02-August-12   | 143.00 | Put          | Bond Future | 2222      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R211 On 02-August-12   |        |              | Bond Future | 119.70    | 119.6685                      | 119.6956  | 119.6685                        | 480.00        |
| 04/06/2012 | R211 On 02-August-12   | 120.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | R211 On 02-August-12   | 120.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R211 On 02-August-12   | 119.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R211 On 02-August-12   | 119.95 | Put          | Bond Future | 254       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R211 On 02-August-12   | 120.05 | Put          | Bond Future | 354       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R211 On 02-August-12   | 120.00 | Put          | Bond Future | 304       | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R212 On 02-August-12   |        |              | Bond Future | 117.15    | 117.1197                      | 117.1505  | 117.1197                        | 2,962.00      |
| 04/06/2012 | R212 On 02-August-12   | 118.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R212 On 02-August-12   | 118.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R212 On 02-August-12   | 117.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R212 On 02-August-12   | 117.95 | Put          | Bond Future | 799       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R212 On 02-August-12   | 118.05 | Put          | Bond Future | 899       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R212 On 02-August-12   | 118.00 | Put          | Bond Future | 849       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.86      | 86.4005                       | 86.2506   | 86.4005                         | 4,725.00      |
| 04/06/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 3803      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 4082      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 3532      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 908       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 712       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 804       | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.94      | 84.1218                       | 83.9586   | 84.1218                         | 0.00          |
| 04/06/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 3847      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 4053      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 3650      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 3565      | 4                             | 4         | 4                               | 0.00          |
| 04/06/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 3198      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 3375      | 3                             | 3         | 3                               | 0.00          |
| 04/06/2012 | R213 On 07-February-13 |        |              | Bond Future | 9.03      | 85.4930                       | 85.3094   | 85.4930                         | 0.00          |
| 04/06/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 4701      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 4895      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 4516      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 5092      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 4704      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 4892      | 5                             | 5         | 5                               | 0.00          |
| 04/06/2012 | R214 On 02-August-12    |        |              | Bond Future        | 8.99      | 77.4816                       | 77.4094   | 77.4816                         | 1,530.00      |
| 04/06/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 1591      | 2                             | 2         | 2                               | 0.00          |
| 04/06/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 1425      | 1                             | 1         | 1                               | 0.00          |
| 04/06/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 1508      | 1                             | 2         | 1                               | 0.00          |
| 05/06/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 1386 On 28-February-31  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | AL7T On 02-August-12    |        |              | Index Future       | 434.93    | 434.7110                      | 434.9300  | 434.7110                        | 13.00         |
| 05/06/2012 | AL7T On 01-November-12  |        |              | Index Future       | 441.21    | 441.0020                      | 441.2060  | 441.0020                        | 0.00          |
| 05/06/2012 | ALBI On 02-August-12    |        |              | Index Future       | 394.03    | 393.7310                      | 394.0320  | 393.7310                        | 1,004.00      |
| 05/06/2012 | ALBI On 01-November-12  |        |              | Index Future       | 399.72    | 399.4290                      | 399.7180  | 399.4290                        | 0.00          |
| 05/06/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C207 On 15-January-20   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 05/06/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.42      | 0.4355                        | 0.4182    | 0.4355                          | 2,835.00      |
| 05/06/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 05/06/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0007                        | 0.0006    | 0.0007                          | 8,000.00      |
| 05/06/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.02      | 0.0203                        | 0.0235    | 0.0203                          | 0.00          |
| 05/06/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 16,000.00     |
| 05/06/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/06/2012 | DAAH On 28-June-12      |        |              | Any day expiry     | 8.47      | 8.5177                        | 8.4735    | 8.5177                          | 2,360.00      |
| 05/06/2012 | DAAH On 28-June-12      | 8.50   | Call         | Any day expiry     | 168       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAAH On 28-June-12      | 8.51   | Call         | Any day expiry     | 164       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAAH On 28-June-12      | 8.49   | Call         | Any day expiry     | 172       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAAH On 28-June-12      | 8.25   | Call         | Any day expiry     | 300       | 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 |
|------------|--------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | DAAH On 28-June-12 | 7.40   | Call         | Any day expiry | 1075      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAAH On 28-June-12 | 7.40   | Put          | Any day expiry | 2         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAAH On 28-June-12 | 8.49   | Put          | Any day expiry | 189       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAAH On 28-June-12 | 8.25   | Put          | Any day expiry | 77        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAAH On 28-June-12 | 8.51   | Put          | Any day expiry | 201       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAAH On 28-June-12 | 8.50   | Put          | Any day expiry | 195       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 |        |              | Any day expiry | 8.47      | 8.5190                        | 8.4747    | 8.5190                          | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 7.75   | Call         | Any day expiry | 732       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 7.76   | Call         | Any day expiry | 722       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 7.74   | Call         | Any day expiry | 741       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 8.25   | Call         | Any day expiry | 304       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 7.72   | Call         | Any day expiry | 761       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 8.51   | Call         | Any day expiry | 169       | 0                             | 0         | 0                               | 5,480.00      |
| 05/06/2012 | DAUS On 29-June-12 | 7.40   | Call         | Any day expiry | 1076      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 7.40   | Put          | Any day expiry | 1         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 8.25   | Put          | Any day expiry | 79        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 7.72   | Put          | Any day expiry | 6         | 0                             | 0         | 0                               | 5,480.00      |
| 05/06/2012 | DAUS On 29-June-12 | 8.51   | Put          | Any day expiry | 204       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 7.74   | Put          | Any day expiry | 6         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 7.76   | Put          | Any day expiry | 7         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 29-June-12 | 7.75   | Put          | Any day expiry | 7         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-July-12 |        |              | Any day expiry | 8.51      | 8.5587                        | 8.5146    | 8.5587                          | 0.00          |
| 05/06/2012 | DAUS On 31-July-12 | 7.80   | Call         | Any day expiry | 743       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-July-12 | 7.81   | Call         | Any day expiry | 734       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-July-12 | 7.79   | Call         | Any day expiry | 752       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-July-12 | 7.40   | Call         | Any day expiry | 1122      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-July-12 | 8.25   | Call         | Any day expiry | 408       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-July-12 | 7.72   | Call         | Any day expiry | 814       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-July-12 | 8.51   | Call         | Any day expiry | 279       | 0                             | 0         | 0                               | 4,800.00      |
| 05/06/2012 | DAUS On 31-July-12 | 7.72   | Put          | Any day expiry | 19        | 0                             | 0         | 0                               | 4,800.00      |
| 05/06/2012 | DAUS On 31-July-12 | 8.51   | Put          | Any day expiry | 274       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-July-12 | 7.40   | Put          | Any day expiry | 7         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-July-12 | 8.25   | Put          | Any day expiry | 143       | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | DAUS On 31-July-12      | 7.79   | Put          | Any day expiry | 27        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-July-12      | 7.81   | Put          | Any day expiry | 29        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-July-12      | 7.80   | Put          | Any day expiry | 28        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    |        |              | Any day expiry | 8.55      | 8.5969                        | 8.5525    | 8.5969                          | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 7.85   | Call         | Any day expiry | 767       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 7.86   | Call         | Any day expiry | 759       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 7.84   | Call         | Any day expiry | 775       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 8.25   | Call         | Any day expiry | 494       | 1                             | 0         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 7.72   | Call         | Any day expiry | 874       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 8.51   | Call         | Any day expiry | 368       | 0                             | 0         | 0                               | 6,170.00      |
| 05/06/2012 | DAUS On 31-August-12    | 7.40   | Call         | Any day expiry | 1171      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 7.40   | Put          | Any day expiry | 19        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 8.25   | Put          | Any day expiry | 192       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 7.72   | Put          | Any day expiry | 42        | 0                             | 0         | 0                               | 6,170.00      |
| 05/06/2012 | DAUS On 31-August-12    | 8.51   | Put          | Any day expiry | 326       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 7.84   | Put          | Any day expiry | 63        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 7.86   | Put          | Any day expiry | 67        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-August-12    | 7.85   | Put          | Any day expiry | 65        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 |        |              | Any day expiry | 8.58      | 8.6291                        | 8.5848    | 8.6291                          | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 7.90   | Call         | Any day expiry | 786       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 7.91   | Call         | Any day expiry | 778       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 7.89   | Call         | Any day expiry | 793       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 7.40   | Call         | Any day expiry | 1214      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 8.25   | Call         | Any day expiry | 559       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 7.72   | Call         | Any day expiry | 927       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 8.51   | Call         | Any day expiry | 435       | 0                             | 0         | 0                               | 7,540.00      |
| 05/06/2012 | DAUS On 28-September-12 | 7.72   | Put          | Any day expiry | 62        | 0                             | 0         | 0                               | 7,540.00      |
| 05/06/2012 | DAUS On 28-September-12 | 8.51   | Put          | Any day expiry | 360       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 7.40   | Put          | Any day expiry | 29        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 8.25   | Put          | Any day expiry | 224       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 7.89   | Put          | Any day expiry | 98        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 7.91   | Put          | Any day expiry | 103       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 28-September-12 | 7.90   | Put          | Any day expiry | 101       | 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 |
|------------|------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | DAUS On 31-October-12  |        |              | Any day expiry | 8.62      | 8.6663                        | 8.6221    | 8.6663                          | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 7.90   | Call         | Any day expiry | 850       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 7.91   | Call         | Any day expiry | 842       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 7.89   | Call         | Any day expiry | 857       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 7.40   | Call         | Any day expiry | 1263      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 8.25   | Call         | Any day expiry | 629       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 7.72   | Call         | Any day expiry | 986       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 8.51   | Call         | Any day expiry | 507       | 1                             | 1         | 1                               | 8,220.00      |
| 05/06/2012 | DAUS On 31-October-12  | 8.51   | Put          | Any day expiry | 395       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 7.72   | Put          | Any day expiry | 84        | 0                             | 0         | 0                               | 8,220.00      |
| 05/06/2012 | DAUS On 31-October-12  | 7.40   | Put          | Any day expiry | 41        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 8.25   | Put          | Any day expiry | 257       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 7.89   | Put          | Any day expiry | 125       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 7.91   | Put          | Any day expiry | 130       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 31-October-12  | 7.90   | Put          | Any day expiry | 128       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 30-November-12 |        |              | Any day expiry | 8.66      | 8.7001                        | 8.6560    | 8.7001                          | 0.00          |
| 05/06/2012 | DAUS On 30-November-12 | 8.50   | Call         | Any day expiry | 571       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 30-November-12 | 8.51   | Call         | Any day expiry | 567       | 1                             | 1         | 1                               | 8,440.00      |
| 05/06/2012 | DAUS On 30-November-12 | 8.49   | Call         | Any day expiry | 575       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 30-November-12 | 7.72   | Call         | Any day expiry | 1040      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 30-November-12 | 7.72   | Put          | Any day expiry | 104       | 0                             | 0         | 0                               | 8,440.00      |
| 05/06/2012 | DAUS On 30-November-12 | 8.49   | Put          | Any day expiry | 409       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 30-November-12 | 8.51   | Put          | Any day expiry | 421       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 30-November-12 | 8.50   | Put          | Any day expiry | 415       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 27-December-12 |        |              | Any day expiry | 8.69      | 8.7299                        | 8.6855    | 8.7299                          | 0.00          |
| 05/06/2012 | DAUS On 27-December-12 | 8.50   | Call         | Any day expiry | 619       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 27-December-12 | 8.51   | Call         | Any day expiry | 615       | 1                             | 1         | 1                               | 7,530.00      |
| 05/06/2012 | DAUS On 27-December-12 | 8.49   | Call         | Any day expiry | 624       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 27-December-12 | 7.72   | Call         | Any day expiry | 1085      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | DAUS On 27-December-12 | 7.72   | Put          | Any day expiry | 120       | 0                             | 0         | 0                               | 7,530.00      |
| 05/06/2012 | DAUS On 27-December-12 | 8.49   | Put          | Any day expiry | 429       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 27-December-12 | 8.51   | Put          | Any day expiry | 440       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | DAUS On 27-December-12 | 8.50   | Put          | Any day expiry | 434       | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | ES33 On 02-August-12   |        |              | Bond Future  | 9.57      | 84.2566                       | 84.3484   | 84.2566                         | 4,220.00      |
| 05/06/2012 | ES33 On 02-August-12   | 9.50   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | ES33 On 02-August-12   | 9.49   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | ES33 On 02-August-12   | 9.51   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | ES33 On 02-August-12   | 9.51   | Put          | Bond Future  | 431       | 1                             | 0         | 1                               | 0.00          |
| 05/06/2012 | ES33 On 02-August-12   | 9.49   | Put          | Bond Future  | 586       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | ES33 On 02-August-12   | 9.50   | Put          | Bond Future  | 508       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | ES33 On 01-November-12 |        |              | Bond Future  | 9.67      | 81.6969                       | 81.7797   | 81.6969                         | 0.00          |
| 05/06/2012 | ES33 On 01-November-12 | 9.50   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | ES33 On 01-November-12 | 9.51   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | ES33 On 01-November-12 | 9.49   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | ES33 On 01-November-12 | 9.49   | Put          | Bond Future  | 1343      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | ES33 On 01-November-12 | 9.51   | Put          | Bond Future  | 1188      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | ES33 On 01-November-12 | 9.50   | Put          | Bond Future  | 1266      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | GOVI On 02-August-12   |        |              | GOVI         | 395.17    | 394.8610                      | 395.1660  | 394.8610                        | 236.00        |
| 05/06/2012 | GOVI On 02-August-12   | 390.00 | Call         | GOVI         | 51660     | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | GOVI On 02-August-12   | 390.01 | Call         | GOVI         | 51560     | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | GOVI On 02-August-12   | 389.99 | Call         | GOVI         | 51760     | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | GOVI On 02-August-12   | 389.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | GOVI On 02-August-12   | 390.01 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | GOVI On 02-August-12   | 390.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | GOVI On 01-November-12 |        |              | GOVI         | 400.87    | 400.5760                      | 400.8670  | 400.5760                        | 0.00          |
| 05/06/2012 | GOVI On 01-November-12 | 402.00 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | GOVI On 01-November-12 | 402.01 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | GOVI On 01-November-12 | 401.99 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | GOVI On 01-November-12 | 401.99 | Put          | GOVI         | 11230     | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | GOVI On 01-November-12 | 402.01 | Put          | GOVI         | 11430     | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | GOVI On 01-November-12 | 402.00 | Put          | GOVI         | 11330     | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 05/06/2012 | IGOV On 02-August-12   |        |              | Index Future | 173.93    | 173.5400                      | 173.9260  | 173.5400                        | 586.00        |
| 05/06/2012 | IGOV On 01-November-12 |        |              | Index Future | 176.44    | 176.0510                      | 176.4360  | 176.0510                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | ILBI On 02-August-12    |        |              | Index Future           | 471.64    | 471.6390                      | 471.6390  | 471.6390                        | 169.00        |
| 05/06/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 05/06/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 05/06/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 05/06/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 05/06/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 05/06/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 05/06/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.59      | 94.4100                       | 94.4100   | 94.4100                         | 2,890.00      |
| 05/06/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.55      | 94.4600                       | 94.4500   | 94.4600                         | 0.00          |
| 05/06/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.47      | 94.5300                       | 94.5300   | 94.5300                         | 0.00          |
| 05/06/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.39      | 94.5900                       | 94.6100   | 94.5900                         | 44,760.00     |
| 05/06/2012 | JBAF On 17-October-12   |        |              | Jibar Tradeable Future | 5.32      | 94.6400                       | 94.6800   | 94.6400                         | 0.00          |
| 05/06/2012 | JBAF On 21-November-12  |        |              | Jibar Tradeable Future | 5.31      | 94.6400                       | 94.6900   | 94.6400                         | 0.00          |
| 05/06/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.31      | 94.6400                       | 94.6900   | 94.6400                         | 840.00        |
| 05/06/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.34      | 94.6200                       | 94.6600   | 94.6200                         | 790.00        |
| 05/06/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 5.41      | 94.5400                       | 94.5900   | 94.5400                         | 500.00        |
| 05/06/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 5.56      | 94.3800                       | 94.4400   | 94.3800                         | 1,700.00      |
| 05/06/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 5.74      | 94.2000                       | 94.2600   | 94.2000                         | 1,500.00      |
| 05/06/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 5.93      | 94.0200                       | 94.0700   | 94.0200                         | 0.00          |
| 05/06/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.37      | 125.0167                      | 125.1009  | 125.0167                        | 15,070.00     |
| 05/06/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 4938      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 5086      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 4790      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R157 On 02-August-12    | 6.15   | Call         | Bond Future            | 228       | 0                             | 0         | 0                               | 3,750.00      |
| 05/06/2012 | R157 On 02-August-12    | 6.95   | Call         | Bond Future            | 1837      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R157 On 02-August-12    | 6.35   | Call         | Bond Future            | 472       | 0                             | 0         | 0                               | 1,250.00      |
| 05/06/2012 | R157 On 02-August-12    | 6.55   | Call         | Bond Future            | 834       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | R157 On 02-August-12   | 6.55   | Put          | Bond Future | 284       | 0                             | 0         | 0                               | 1,250.00      |
| 05/06/2012 | R157 On 02-August-12   | 6.95   | Put          | Bond Future | 55        | 0                             | 0         | 0                               | 3,750.00      |
| 05/06/2012 | R157 On 02-August-12   | 6.35   | Put          | Bond Future | 544       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R157 On 02-August-12   | 6.15   | Put          | Bond Future | 926       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.43      | 120.0208                      | 120.1010  | 120.0208                        | 100.00        |
| 05/06/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1933      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 2044      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1825      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 348       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 286       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 315       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.48      | 121.9537                      | 122.0365  | 121.9537                        | 0.00          |
| 05/06/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1514      | 1                             | 2         | 1                               | 0.00          |
| 05/06/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1594      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1435      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 878       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 780       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 828       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.44      | 118.2219                      | 118.2772  | 118.2219                        | 34,789.00     |
| 05/06/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 3838      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 4157      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 1354      | 1                             | 1         | 1                               | 8,750.00      |
| 05/06/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 3290      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 3529      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 182       | 0                             | 0         | 0                               | 276.00        |
| 05/06/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 276       | 0                             | 0         | 0                               | 43.00         |
| 05/06/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 3901      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 654       | 1                             | 1         | 1                               | 1,099.00      |
| 05/06/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 5526      | 5                             | 6         | 5                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 7.70   | Call         | Bond Future | 216       | 0                             | 0         | 0                               | 2,700.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | R186 On 02-August-12   | 8.30   | Call         | Bond Future | 1537      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 8.30   | Put          | Bond Future | 2857      | 3                             | 3         | 3                               | 900.00        |
| 05/06/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 539       | 1                             | 1         | 1                               | 199.00        |
| 05/06/2012 | R186 On 02-August-12   | 7.70   | Put          | Bond Future | 7355      | 7                             | 7         | 7                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 1021      | 1                             | 1         | 1                               | 43.00         |
| 05/06/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 4834      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 6815      | 7                             | 7         | 7                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 1184      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 3144      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 1304      | 1                             | 1         | 1                               | 276.00        |
| 05/06/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 7723      | 8                             | 8         | 8                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 921       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 1047      | 1                             | 1         | 1                               | 2,700.00      |
| 05/06/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.52      | 119.9349                      | 119.9891  | 119.9349                        | 100.00        |
| 05/06/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5115      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 5379      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 4857      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R186 On 01-November-12 | 7.82   | Call         | Bond Future | 1519      | 2                             | 2         | 2                               | 1,858.00      |
| 05/06/2012 | R186 On 01-November-12 | 8.82   | Call         | Bond Future | 5487      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R186 On 01-November-12 | 8.82   | Put          | Bond Future | 2854      | 3                             | 3         | 3                               | 1,858.00      |
| 05/06/2012 | R186 On 01-November-12 | 7.82   | Put          | Bond Future | 8142      | 8                             | 8         | 8                               | 0.00          |
| 05/06/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 3281      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 2921      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 3097      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.61      | 116.5681                      | 116.6300  | 116.5681                        | 0.00          |
| 05/06/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 4822      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 5041      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 4614      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 6043      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 5574      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 5802      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R189 On 02-August-12   |        |              | Bond Future | 219.24    | 219.2038                      | 219.2444  | 219.2038                        | 44.00         |
| 05/06/2012 | R189 On 02-August-12   | 218.00 | Call         | Bond Future | 1244      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | R189 On 02-August-12   | 217.95 | Call         | Bond Future | 1294      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R189 On 02-August-12   | 218.05 | Call         | Bond Future | 1194      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R189 On 02-August-12   | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R189 On 02-August-12   | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R189 On 02-August-12   | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R197 On 02-August-12   |        |              | Bond Future | 255.96    | 256.1211                      | 255.9560  | 256.1211                        | 1,839.00      |
| 05/06/2012 | R197 On 02-August-12   | 257.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R197 On 02-August-12   | 257.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R197 On 02-August-12   | 256.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R197 On 02-August-12   | 256.95 | Put          | Bond Future | 994       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R197 On 02-August-12   | 257.05 | Put          | Bond Future | 1094      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R197 On 02-August-12   | 257.00 | Put          | Bond Future | 1044      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R201 On 02-August-12   |        |              | Bond Future | 5.55      | 108.0086                      | 108.1438  | 108.0086                        | 2,666.00      |
| 05/06/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 4365      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 4256      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 4474      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.51      | 109.5731                      | 109.7048  | 109.5731                        | 0.00          |
| 05/06/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 2074      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 2168      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1981      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 44        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.42      | 106.9251                      | 107.0608  | 106.9251                        | 0.00          |
| 05/06/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1674      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1602      | 1                             | 2         | 1                               | 0.00          |
| 05/06/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1747      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 172       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 204       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 188       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R202 On 02-August-12   |        |              | Bond Future | 186.91    | 185.9800                      | 186.9079  | 185.9800                        | 45,107.00     |
| 05/06/2012 | R202 On 02-August-12   | 191.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R202 On 02-August-12   | 191.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R202 On 02-August-12   | 190.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R202 On 02-August-12   | 190.95 | Put          | Bond Future | 4042      | 5                             | 4         | 5                               | 0.00          |
| 05/06/2012 | R202 On 02-August-12   | 191.05 | Put          | Bond Future | 4142      | 5                             | 4         | 5                               | 0.00          |
| 05/06/2012 | R202 On 02-August-12   | 191.00 | Put          | Bond Future | 4092      | 5                             | 4         | 5                               | 0.00          |
| 05/06/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.03      | 108.2495                      | 108.3889  | 108.2495                        | 3,541.00      |
| 05/06/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 6173      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 6375      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5971      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R203 On 02-August-12   | 6.60   | Call         | Bond Future | 209       | 0                             | 0         | 0                               | 4,200.00      |
| 05/06/2012 | R203 On 02-August-12   | 7.55   | Call         | Bond Future | 2412      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R203 On 02-August-12   | 6.85   | Call         | Bond Future | 508       | 0                             | 1         | 0                               | 1,400.00      |
| 05/06/2012 | R203 On 02-August-12   | 7.15   | Call         | Bond Future | 1142      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R203 On 02-August-12   | 7.15   | Put          | Bond Future | 629       | 1                             | 1         | 1                               | 1,400.00      |
| 05/06/2012 | R203 On 02-August-12   | 7.55   | Put          | Bond Future | 182       | 0                             | 0         | 0                               | 4,200.00      |
| 05/06/2012 | R203 On 02-August-12   | 6.85   | Put          | Bond Future | 1306      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R203 On 02-August-12   | 6.60   | Put          | Bond Future | 2114      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.11      | 105.6548                      | 105.7920  | 105.6548                        | 0.00          |
| 05/06/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3242      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3089      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3396      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 564       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 660       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 611       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.19      | 107.3572                      | 107.4991  | 107.3572                        | 0.00          |
| 05/06/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 817       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 878       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 760       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 3718      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 3429      | 4                             | 3         | 4                               | 0.00          |
| 05/06/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 3571      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.36      | 104.1409                      | 104.2483  | 104.1409                        | 4,101.00      |
| 05/06/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5679      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5913      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5446      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.43      | 105.6483                      | 105.7518  | 105.6483                        | 0.00          |
| 05/06/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3630      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3806      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3458      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 947       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 818       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 880       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.51      | 103.3138                      | 103.4226  | 103.3138                        | 0.00          |
| 05/06/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3816      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3665      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3969      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 1465      | 2                             | 1         | 2                               | 0.00          |
| 05/06/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 1622      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 1542      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.25      | 103.4689                      | 103.5387  | 103.4689                        | 1,240.00      |
| 05/06/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2742      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2674      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2809      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R206 On 02-August-12   | 7.20   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.12      | 104.9674                      | 105.0326  | 104.9674                        | 0.00          |
| 05/06/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 1044      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 991       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 1098      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R206 On 07-February-13 |        |              | Bond Future | 4.83      | 102.8902                      | 102.9593  | 102.8902                        | 0.00          |
| 05/06/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 1101      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 1142      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 1061      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 38        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 42        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.69      | 97.9608                       | 97.9993   | 97.9608                         | 27,509.00     |
| 05/06/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5672      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5919      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5425      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 34        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 41        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.77      | 99.3791                       | 99.4111   | 99.3791                         | 0.00          |
| 05/06/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3693      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3873      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3515      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 1248      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 1089      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 1167      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.85      | 97.3420                       | 97.3730   | 97.3420                         | 0.00          |
| 05/06/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3958      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3801      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4118      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 1850      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 2036      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 1941      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.78      | 95.8797                       | 95.9452   | 95.8797                         | 9,382.00      |
| 05/06/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5612      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5874      | 6                             | 6         | 6                               | 0.00          |
| 05/06/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5350      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R208 On 02-August-12   | 7.20   | Call         | Bond Future | 206       | 0                             | 0         | 0                               | 3,450.00      |
| 05/06/2012 | R208 On 02-August-12   | 7.50   | Call         | Bond Future | 596       | 1                             | 1         | 1                               | 1,150.00      |
| 05/06/2012 | R208 On 02-August-12   | 7.80   | Call         | Bond Future | 1333      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R208 On 02-August-12   | 8.25   | Call         | Bond Future | 3105      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R208 On 02-August-12   | 8.25   | Put          | Bond Future | 380       | 0                             | 0         | 0                               | 3,450.00      |
| 05/06/2012 | R208 On 02-August-12   | 7.80   | Put          | Bond Future | 1238      | 1                             | 1         | 1                               | 1,150.00      |
| 05/06/2012 | R208 On 02-August-12   | 7.50   | Put          | Bond Future | 2307      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 87        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R208 On 02-August-12   | 7.20   | Put          | Bond Future | 3768      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 60        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 73        | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.86      | 93.8749                       | 93.9330   | 93.8749                         | 0.00          |
| 05/06/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3696      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3513      | 3                             | 4         | 3                               | 0.00          |
| 05/06/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3883      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 1383      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 1576      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 1477      | 2                             | 1         | 2                               | 0.00          |
| 05/06/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.94      | 95.3829                       | 95.4506   | 95.3829                         | 0.00          |
| 05/06/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3249      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3400      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3104      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 3059      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 2793      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 2922      | 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 |
|------------|------------------|----------------|--------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | R209 On          | 02-August-12   |        |        |              | Bond Future | 8.95      | 75.7339                       | 75.8183   | 75.7339                         | 27,737.00     |
| 05/06/2012 | R209 On          | 02-August-12   | 9.25   | Call   |              | Bond Future | 3230      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R209 On          | 02-August-12   | 9.20   | Call   |              | Bond Future | 2983      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R209 On          | 02-August-12   | 9.30   | Call   |              | Bond Future | 3485      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R209 On          | 02-August-12   | 9.30   | Put    |              | Bond Future | 881       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R209 On          | 02-August-12   | 9.20   | Put    |              | Bond Future | 1110      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R209 On          | 02-August-12   | 9.25   | Put    |              | Bond Future | 990       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R209 On          | 01-November-12 |        |        |              | Bond Future | 9.03      | 73.6831                       | 73.7664   | 73.6831                         | 0.00          |
| 05/06/2012 | R209 On          | 01-November-12 | 9.00   | Call   |              | Bond Future | 3453      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R209 On          | 01-November-12 | 9.05   | Call   |              | Bond Future | 3644      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R209 On          | 01-November-12 | 8.95   | Call   |              | Bond Future | 3271      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R209 On          | 01-November-12 | 8.95   | Put    |              | Bond Future | 3850      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R209 On          | 01-November-12 | 9.05   | Put    |              | Bond Future | 3463      | 4                             | 3         | 4                               | 0.00          |
| 05/06/2012 | R209 On          | 01-November-12 | 9.00   | Put    |              | Bond Future | 3650      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R209 On          | 07-February-13 |        |        |              | Bond Future | 9.10      | 74.8726                       | 74.9547   | 74.8726                         | 0.00          |
| 05/06/2012 | R209 On          | 07-February-13 | 9.00   | Call   |              | Bond Future | 4354      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R209 On          | 07-February-13 | 8.95   | Call   |              | Bond Future | 4180      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R209 On          | 07-February-13 | 9.05   | Call   |              | Bond Future | 4537      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R209 On          | 07-February-13 | 9.05   | Put    |              | Bond Future | 4942      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R209 On          | 07-February-13 | 8.95   | Put    |              | Bond Future | 5344      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R209 On          | 07-February-13 | 9.00   | Put    |              | Bond Future | 5137      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R210 On          | 02-August-12   |        |        |              | Bond Future | 141.54    | 140.7778                      | 141.5436  | 140.7778                        | 925.00        |
| 05/06/2012 | R210 On          | 02-August-12   | 143.00 | Call   |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R210 On          | 02-August-12   | 142.95 | Call   |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R210 On          | 02-August-12   | 143.05 | Call   |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R210 On          | 02-August-12   | 143.05 | Put    |              | Bond Future | 1506      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R210 On          | 02-August-12   | 142.95 | Put    |              | Bond Future | 1406      | 2                             | 1         | 2                               | 0.00          |
| 05/06/2012 | R210 On          | 02-August-12   | 143.00 | Put    |              | Bond Future | 1456      | 2                             | 1         | 2                               | 0.00          |
| 05/06/2012 | R211 On          | 02-August-12   |        |        |              | Bond Future | 119.83    | 119.6956                      | 119.8287  | 119.6956                        | 480.00        |
| 05/06/2012 | R211 On          | 02-August-12   | 120.00 | Call   |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R211 On          | 02-August-12   | 120.05 | Call   |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R211 On          | 02-August-12   | 119.95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | R211 On 02-August-12   | 119.95 | Put          | Bond Future | 121       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R211 On 02-August-12   | 120.05 | Put          | Bond Future | 221       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R211 On 02-August-12   | 120.00 | Put          | Bond Future | 171       | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R212 On 02-August-12   |        |              | Bond Future | 117.33    | 117.1505                      | 117.3314  | 117.1505                        | 2,962.00      |
| 05/06/2012 | R212 On 02-August-12   | 118.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R212 On 02-August-12   | 118.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R212 On 02-August-12   | 117.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R212 On 02-August-12   | 117.95 | Put          | Bond Future | 619       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R212 On 02-August-12   | 118.05 | Put          | Bond Future | 719       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R212 On 02-August-12   | 118.00 | Put          | Bond Future | 669       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.85      | 86.2506                       | 86.2979   | 86.2506                         | 4,725.00      |
| 05/06/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 3825      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 4105      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 3551      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 879       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 687       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 779       | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.93      | 83.9586                       | 84.0052   | 83.9586                         | 0.00          |
| 05/06/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 3860      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 4067      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 3662      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 3530      | 4                             | 4         | 4                               | 0.00          |
| 05/06/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 3165      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 3342      | 3                             | 3         | 3                               | 0.00          |
| 05/06/2012 | R213 On 07-February-13 |        |              | Bond Future | 9.02      | 85.3094                       | 85.3552   | 85.3094                         | 0.00          |
| 05/06/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 4715      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 4910      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 4530      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 5060      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 4674      | 5                             | 5         | 5                               | 0.00          |
| 05/06/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 4860      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/06/2012 | R214 On 02-August-12 |        |              | Bond Future | 8.97      | 77.4094                       | 77.4977   | 77.4094                         | 1,530.00      |
| 05/06/2012 | R214 On 02-August-12 | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R214 On 02-August-12 | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R214 On 02-August-12 | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/06/2012 | R214 On 02-August-12 | 8.79   | Put          | Bond Future | 1502      | 2                             | 2         | 2                               | 0.00          |
| 05/06/2012 | R214 On 02-August-12 | 8.81   | Put          | Bond Future | 1337      | 1                             | 1         | 1                               | 0.00          |
| 05/06/2012 | R214 On 02-August-12 | 8.80   | Put          | Bond Future | 1419      | 2                             | 1         | 2                               | 0.00          |