



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For December 2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 2025 On 07-February-13 | | | Bond Future | 111.45 | 111.4268 | 111.4465 | 111.4268 | 0.00 |
| 06/12/2012 | 2025 On 07-February-13 | 110.99 | Call | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 06/12/2012 | 2025 On 07-February-13 | 111.00 | Call | Bond Future | 446 | 0 | 446 | 0 | 0.00 |
| 06/12/2012 | 2025 On 07-February-13 | 111.01 | Call | Bond Future | 436 | 0 | 436 | 0 | 0.00 |
| 06/12/2012 | 2025 On 07-February-13 | 111.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | 2025 On 07-February-13 | 111.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | 2025 On 07-February-13 | 110.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | 2038 On 07-February-13 | | | Bond Future | 111.47 | 110.1494 | 111.4665 | 110.1494 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | 2038 On 07-February-13 | 105.99 | Call | Bond Future | 5477 | 4 | 5477 | 4 | 0.00 |
| 06/12/2012 | 2038 On 07-February-13 | 106.01 | Call | Bond Future | 5457 | 4 | 5457 | 4 | 0.00 |
| 06/12/2012 | 2038 On 07-February-13 | 106.00 | Call | Bond Future | 5467 | 4 | 5467 | 4 | 0.00 |
| 06/12/2012 | 2038 On 07-February-13 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | 2038 On 07-February-13 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | 2038 On 07-February-13 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | 2050 On 07-February-13 | | | Bond Future | 117.34 | 115.2474 | 117.3430 | 115.2474 | 0.00 |
| 06/12/2012 | 2050 On 07-February-13 | 112.99 | Call | Bond Future | 4353 | 2 | 4353 | 2 | 0.00 |
| 06/12/2012 | 2050 On 07-February-13 | 113.00 | Call | Bond Future | 4343 | 2 | 4343 | 2 | 0.00 |
| 06/12/2012 | 2050 On 07-February-13 | 113.01 | Call | Bond Future | 4333 | 2 | 4333 | 2 | 0.00 |
| 06/12/2012 | 2050 On 07-February-13 | 113.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | 2050 On 07-February-13 | 113.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | 2050 On 07-February-13 | 112.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | AL7T On 07-February-13 | | | Index Future | 483.95 | 482.3540 | 483.9470 | 482.3540 | 12.00 |
| 06/12/2012 | AL7T On 02-May-13 | | | Index Future | 490.01 | 488.3990 | 490.0110 | 488.3990 | 0.00 |
| 06/12/2012 | ALBI On 07-February-13 | | | Index Future | 431.58 | 429.9210 | 431.5810 | 429.9210 | 1,077.00 |
| 06/12/2012 | ALBI On 02-May-13 | | | Index Future | 436.99 | 435.3090 | 436.9890 | 435.3090 | 0.00 |
| 06/12/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 06/12/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2012 | EL28 On 07-February-13 | | | Bond Future | 112.79 | 111.7598 | 112.7861 | 111.7598 | 0.00 |
| 06/12/2012 | EL28 On 07-February-13 | 113.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | EL28 On 07-February-13 | 113.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | EL28 On 07-February-13 | 112.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | EL28 On 07-February-13 | 112.99 | Put | Bond Future | 204 | 1 | 204 | 1 | 0.00 |
| 06/12/2012 | EL28 On 07-February-13 | 113.00 | Put | Bond Future | 214 | 1 | 214 | 1 | 0.00 |
| 06/12/2012 | EL28 On 07-February-13 | 113.01 | Put | Bond Future | 224 | 1 | 224 | 1 | 0.00 |
| 06/12/2012 | ES33 On 07-February-13 | | | Bond Future | 8.89 | 89.4245 | 8.8893 | 89.4245 | 303.00 |
| 06/12/2012 | ES33 On 07-February-13 | 8.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | ES33 On 07-February-13 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | ES33 On 07-February-13 | 8.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | ES33 On 07-February-13 | 8.56 | Put | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 06/12/2012 | ES33 On 07-February-13 | 8.55 | Put | Bond Future | 2932 | 4 | 2932 | 4 | 0.00 |
| 06/12/2012 | ES33 On 07-February-13 | 8.54 | Put | Bond Future | 3021 | 4 | 3021 | 4 | 0.00 |
| 06/12/2012 | GOVI On 07-February-13 | | | GOVI | 431.78 | 430.1590 | 431.7840 | 430.1590 | 334.00 |
| 06/12/2012 | GOVI On 07-February-13 | 432.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | GOVI On 07-February-13 | 433.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | GOVI On 07-February-13 | 433.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | GOVI On 07-February-13 | 433.00 | Put | GOVI | 12160 | 3 | 12160 | 3 | 0.00 |
| 06/12/2012 | GOVI On 07-February-13 | 433.01 | Put | GOVI | 12260 | 3 | 12260 | 3 | 0.00 |
| 06/12/2012 | GOVI On 07-February-13 | 432.99 | Put | GOVI | 12060 | 3 | 12060 | 3 | 0.00 |
| 06/12/2012 | GOVI On 02-May-13 | | | GOVI | 437.19 | 435.5510 | 437.1940 | 435.5510 | 0.00 |
| 06/12/2012 | GOVI On 02-May-13 | 432.99 | Call | GOVI | 42040 | 3 | 42040 | 3 | 0.00 |
| 06/12/2012 | GOVI On 02-May-13 | 433.01 | Call | GOVI | 41840 | 3 | 41840 | 3 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | GOVI On 02-May-13 | 433.00 | Call | GOVI | 41940 | 3 | 41940 | 3 | 0.00 |
| 06/12/2012 | GOVI On 02-May-13 | 433.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | GOVI On 02-May-13 | 433.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | GOVI On 02-May-13 | 432.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 06/12/2012 | IGOV On 07-February-13 | | | Index Future | 197.49 | 195.5160 | 197.4860 | 195.5160 | 608.00 |
| 06/12/2012 | IGOV On 02-May-13 | | | Index Future | 199.96 | 197.9670 | 199.9610 | 197.9670 | 0.00 |
| 06/12/2012 | ILBI On 07-February-13 | | | Index Future | 526.49 | 522.4790 | 526.4880 | 522.4790 | 169.00 |
| 06/12/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 06/12/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 06/12/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 06/12/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 06/12/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 06/12/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 06/12/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.12 | 94.8800 | 5.1200 | 94.8800 | 840.00 |
| 06/12/2012 | JBAF On 16-January-13 | | | Jibar Tradeable Future | 5.11 | 94.6300 | 5.1100 | 94.6300 | 0.00 |
| 06/12/2012 | JBAF On 20-February-13 | | | Jibar Tradeable Future | 5.06 | 94.9400 | 5.0600 | 94.9400 | 0.00 |
| 06/12/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.04 | 94.9600 | 5.0400 | 94.9600 | 1,000.00 |
| 06/12/2012 | JBAF On 17-April-13 | | | Jibar Tradeable Future | 5.02 | 94.9800 | 5.0200 | 94.9800 | 0.00 |
| 06/12/2012 | JBAF On 15-May-13 | | | Jibar Tradeable Future | 5.01 | 94.9900 | 5.0100 | 94.9900 | 0.00 |
| 06/12/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 4.99 | 95.0100 | 4.9900 | 95.0100 | 500.00 |
| 06/12/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.02 | 94.9800 | 5.0200 | 94.9800 | 2,200.00 |
| 06/12/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.10 | 94.9000 | 5.1000 | 94.9000 | 2,000.00 |
| 06/12/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.22 | 94.7800 | 5.2200 | 94.7800 | 1,000.00 |
| 06/12/2012 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.35 | 94.6400 | 5.3500 | 94.6400 | 800.00 |
| 06/12/2012 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 5.47 | 94.5000 | 5.4700 | 94.5000 | 0.00 |
| 06/12/2012 | OTH1 On 02-May-13 | | | Index Future | 427.80 | 427.8020 | 427.8020 | 427.8020 | 0.00 |
| 06/12/2012 | R023 On 07-February-13 | | | Bond Future | 6.98 | 108.5068 | 6.9824 | 108.5068 | 1,640.00 |
| 06/12/2012 | R023 On 07-February-13 | 7.04 | Call | Bond Future | 424 | 0 | 424 | 0 | 0.00 |
| 06/12/2012 | R023 On 07-February-13 | 7.06 | Call | Bond Future | 571 | 0 | 571 | 0 | 0.00 |
| 06/12/2012 | R023 On 07-February-13 | 7.05 | Call | Bond Future | 498 | 0 | 498 | 0 | 0.00 |
| 06/12/2012 | R023 On 07-February-13 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R023 On 07-February-13 | 7.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R023 On 07-February-13 | 7.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | R023 On 02-May-13 | | | Bond Future | 7.04 | 105.8954 | 7.0387 | 105.8954 | 2.00 |
| 06/12/2012 | R023 On 02-May-13 | 7.06 | Call | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 06/12/2012 | R023 On 02-May-13 | 7.04 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 06/12/2012 | R023 On 02-May-13 | 7.05 | Call | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 06/12/2012 | R023 On 02-May-13 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R023 On 02-May-13 | 7.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R023 On 02-May-13 | 7.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R023 On 01-August-13 | | | Bond Future | 7.10 | 107.3207 | 7.0957 | 107.3207 | 0.00 |
| 06/12/2012 | R023 On 01-August-13 | 7.29 | Call | Bond Future | 1360 | 1 | 1360 | 1 | 0.00 |
| 06/12/2012 | R023 On 01-August-13 | 7.31 | Call | Bond Future | 1498 | 1 | 1498 | 1 | 0.00 |
| 06/12/2012 | R023 On 01-August-13 | 7.30 | Call | Bond Future | 1429 | 1 | 1429 | 1 | 0.00 |
| 06/12/2012 | R023 On 01-August-13 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R023 On 01-August-13 | 7.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R023 On 01-August-13 | 7.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R157 On 07-February-13 | | | Bond Future | 5.49 | 124.5782 | 5.4882 | 124.5782 | 7,617.00 |
| 06/12/2012 | R157 On 07-February-13 | 6.28 | Call | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 06/12/2012 | R157 On 07-February-13 | 6.50 | Call | Bond Future | 2660 | 3 | 2660 | 3 | 0.00 |
| 06/12/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 3173 | 3 | 3173 | 3 | 0.00 |
| 06/12/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |
| 06/12/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 06/12/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/12/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/12/2012 | R157 On 07-February-13 | 6.50 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 06/12/2012 | R157 On 07-February-13 | 6.28 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 06/12/2012 | R157 On 02-May-13 | | | Bond Future | 5.51 | 119.2709 | 5.5144 | 119.2709 | 141.00 |
| 06/12/2012 | R157 On 02-May-13 | 5.35 | Call | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 06/12/2012 | R157 On 02-May-13 | 5.34 | Call | Bond Future | 419 | 0 | 419 | 0 | 0.00 |
| 06/12/2012 | R157 On 02-May-13 | 5.36 | Call | Bond Future | 439 | 0 | 439 | 0 | 0.00 |
| 06/12/2012 | R157 On 02-May-13 | 5.36 | Put | Bond Future | 814 | 1 | 814 | 1 | 0.00 |
| 06/12/2012 | R157 On 02-May-13 | 5.34 | Put | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 06/12/2012 | R157 On 02-May-13 | 5.35 | Put | Bond Future | 828 | 1 | 828 | 1 | 0.00 |
| 06/12/2012 | R157 On 07-November-13 | | | Bond Future | 5.57 | 115.7517 | 5.5714 | 115.7517 | 0.00 |
| 06/12/2012 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 867 | 1 | 867 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 848 | 1 | 848 | 1 | 0.00 |
| 06/12/2012 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 06/12/2012 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 06/12/2012 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 813 | 1 | 813 | 1 | 0.00 |
| 06/12/2012 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 795 | 1 | 795 | 1 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | | | Bond Future | 7.47 | 126.6528 | 7.4656 | 126.6528 | 39,363.00 |
| 06/12/2012 | R186 On 07-February-13 | 7.00 | Call | Bond Future | 964 | 1 | 964 | 1 | 10,300.00 |
| 06/12/2012 | R186 On 07-February-13 | 7.25 | Call | Bond Future | 1753 | 1 | 1753 | 1 | 670.00 |
| 06/12/2012 | R186 On 07-February-13 | 7.50 | Call | Bond Future | 2880 | 3 | 2880 | 3 | 575.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.32 | Call | Bond Future | 8567 | 8 | 8567 | 8 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 10046 | 9 | 10046 | 9 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 7.75 | Call | Bond Future | 4334 | 4 | 4334 | 4 | 1,000.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.00 | Call | Bond Future | 6072 | 5 | 6072 | 5 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 10462 | 10 | 10462 | 10 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 9632 | 9 | 9632 | 9 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.47 | Call | Bond Future | 9798 | 9 | 9798 | 9 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.47 | Put | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.00 | Put | Bond Future | 858 | 1 | 858 | 1 | 150.00 |
| 06/12/2012 | R186 On 07-February-13 | 7.75 | Put | Bond Future | 1520 | 2 | 1520 | 2 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 8.32 | Put | Bond Future | 374 | 0 | 374 | 0 | 2,000.00 |
| 06/12/2012 | R186 On 07-February-13 | 7.50 | Put | Bond Future | 2534 | 3 | 2534 | 3 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 7.25 | Put | Bond Future | 3946 | 4 | 3946 | 4 | 0.00 |
| 06/12/2012 | R186 On 07-February-13 | 7.00 | Put | Bond Future | 5768 | 6 | 5768 | 6 | 0.00 |
| 06/12/2012 | R186 On 02-May-13 | | | Bond Future | 7.53 | 128.1717 | 7.5308 | 128.1717 | 212.00 |
| 06/12/2012 | R186 On 02-May-13 | 7.41 | Call | Bond Future | 3658 | 3 | 3658 | 3 | 0.00 |
| 06/12/2012 | R186 On 02-May-13 | 7.40 | Call | Bond Future | 3613 | 3 | 3613 | 3 | 0.00 |
| 06/12/2012 | R186 On 02-May-13 | 7.39 | Call | Bond Future | 3569 | 3 | 3569 | 3 | 0.00 |
| 06/12/2012 | R186 On 02-May-13 | 7.39 | Put | Bond Future | 4968 | 5 | 4968 | 5 | 0.00 |
| 06/12/2012 | R186 On 02-May-13 | 7.40 | Put | Bond Future | 4912 | 5 | 4912 | 5 | 0.00 |
| 06/12/2012 | R186 On 02-May-13 | 7.41 | Put | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 06/12/2012 | R186 On 07-November-13 | | | Bond Future | 7.68 | 126.3451 | 7.6805 | 126.3451 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 8960 | 8 | 8960 | 8 | 0.00 |
| 06/12/2012 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 9014 | 9 | 9014 | 9 | 0.00 |
| 06/12/2012 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 12487 | 12 | 12487 | 12 | 0.00 |
| 06/12/2012 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 9069 | 9 | 9069 | 9 | 0.00 |
| 06/12/2012 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 4652 | 5 | 4652 | 5 | 0.00 |
| 06/12/2012 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 2935 | 3 | 2935 | 3 | 130.00 |
| 06/12/2012 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 4687 | 5 | 4687 | 5 | 0.00 |
| 06/12/2012 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 4723 | 5 | 4723 | 5 | 0.00 |
| 06/12/2012 | R189 On 07-February-13 | | | Bond Future | 217.44 | 217.4143 | 217.4392 | 217.4143 | 154.00 |
| 06/12/2012 | R189 On 07-February-13 | 212.99 | Call | Bond Future | 4449 | 4 | 4449 | 4 | 0.00 |
| 06/12/2012 | R189 On 07-February-13 | 213.00 | Call | Bond Future | 4439 | 4 | 4439 | 4 | 0.00 |
| 06/12/2012 | R189 On 07-February-13 | 213.01 | Call | Bond Future | 4429 | 4 | 4429 | 4 | 0.00 |
| 06/12/2012 | R189 On 07-February-13 | 213.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R189 On 07-February-13 | 213.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R189 On 07-February-13 | 212.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R197 On 07-February-13 | | | Bond Future | 284.42 | 283.1105 | 284.4161 | 283.1105 | 2,543.00 |
| 06/12/2012 | R197 On 07-February-13 | 278.99 | Call | Bond Future | 5426 | 4 | 5426 | 4 | 0.00 |
| 06/12/2012 | R197 On 07-February-13 | 279.01 | Call | Bond Future | 5406 | 4 | 5406 | 4 | 0.00 |
| 06/12/2012 | R197 On 07-February-13 | 279.00 | Call | Bond Future | 5416 | 4 | 5416 | 4 | 0.00 |
| 06/12/2012 | R197 On 07-February-13 | 279.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R197 On 07-February-13 | 279.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R197 On 07-February-13 | 278.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R197 On 02-May-13 | | | Bond Future | 287.98 | 286.6590 | 287.9801 | 286.6590 | 40.00 |
| 06/12/2012 | R197 On 02-May-13 | 282.39 | Call | Bond Future | 5590 | 4 | 5590 | 4 | 0.00 |
| 06/12/2012 | R197 On 02-May-13 | 282.40 | Call | Bond Future | 5580 | 4 | 5580 | 4 | 0.00 |
| 06/12/2012 | R197 On 02-May-13 | 282.41 | Call | Bond Future | 5570 | 4 | 5570 | 4 | 0.00 |
| 06/12/2012 | R197 On 02-May-13 | 282.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R197 On 02-May-13 | 282.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R197 On 02-May-13 | 282.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R201 On 07-February-13 | | | Bond Future | 5.08 | 107.6256 | 5.0826 | 107.6256 | 1,540.00 |
| 06/12/2012 | R201 On 07-February-13 | 4.98 | Call | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 06/12/2012 | R201 On 07-February-13 | 5.60 | Call | Bond Future | 959 | 1 | 959 | 1 | 0.00 |
| 06/12/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 2012 | 2 | 2012 | 2 | 0.00 |
| 06/12/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 2190 | 2 | 2190 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 2101 | 2 | 2101 | 2 | 0.00 |
| 06/12/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R201 On 07-February-13 | 5.60 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 06/12/2012 | R201 On 07-February-13 | 4.98 | Put | Bond Future | 353 | 0 | 353 | 0 | 0.00 |
| 06/12/2012 | R201 On 02-May-13 | | | Bond Future | 5.06 | 108.9164 | 5.0596 | 108.9164 | 4.00 |
| 06/12/2012 | R201 On 02-May-13 | 4.05 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 06/12/2012 | R201 On 02-May-13 | 4.06 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 06/12/2012 | R201 On 02-May-13 | 4.04 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 06/12/2012 | R201 On 02-May-13 | 4.04 | Put | Bond Future | 1654 | 2 | 1654 | 2 | 0.00 |
| 06/12/2012 | R201 On 02-May-13 | 4.06 | Put | Bond Future | 1622 | 2 | 1622 | 2 | 0.00 |
| 06/12/2012 | R201 On 02-May-13 | 4.05 | Put | Bond Future | 1638 | 2 | 1638 | 2 | 0.00 |
| 06/12/2012 | R201 On 07-November-13 | | | Bond Future | 4.93 | 107.4523 | 4.9260 | 107.4523 | 0.00 |
| 06/12/2012 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 06/12/2012 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 354 | 0 | 354 | 0 | 0.00 |
| 06/12/2012 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 06/12/2012 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 492 | 1 | 492 | 1 | 0.00 |
| 06/12/2012 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 504 | 1 | 504 | 1 | 0.00 |
| 06/12/2012 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 498 | 1 | 498 | 1 | 0.00 |
| 06/12/2012 | R202 On 07-February-13 | | | Bond Future | 212.39 | 212.3534 | 212.3938 | 212.3534 | 51,724.00 |
| 06/12/2012 | R202 On 07-February-13 | 204.99 | Call | Bond Future | 7404 | 7 | 7404 | 7 | 0.00 |
| 06/12/2012 | R202 On 07-February-13 | 205.00 | Call | Bond Future | 7394 | 7 | 7394 | 7 | 0.00 |
| 06/12/2012 | R202 On 07-February-13 | 205.01 | Call | Bond Future | 7384 | 7 | 7384 | 7 | 0.00 |
| 06/12/2012 | R202 On 07-February-13 | 205.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R202 On 07-February-13 | 205.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R202 On 07-February-13 | 204.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R202 On 02-May-13 | | | Bond Future | 215.06 | 215.0148 | 215.0551 | 215.0148 | 1.00 |
| 06/12/2012 | R202 On 02-May-13 | 211.04 | Call | Bond Future | 4015 | 4 | 4015 | 4 | 0.00 |
| 06/12/2012 | R202 On 02-May-13 | 211.06 | Call | Bond Future | 3995 | 4 | 3995 | 4 | 0.00 |
| 06/12/2012 | R202 On 02-May-13 | 211.05 | Call | Bond Future | 4005 | 4 | 4005 | 4 | 0.00 |
| 06/12/2012 | R202 On 02-May-13 | 211.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R202 On 02-May-13 | 211.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R202 On 02-May-13 | 211.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | R203 On 07-February-13 | | | Bond Future | 5.96 | 112.3417 | 5.9614 | 112.3417 | 19,048.00 |
| 06/12/2012 | R203 On 07-February-13 | 5.54 | Call | Bond Future | 214 | 0 | 214 | 0 | 10,000.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.11 | Call | Bond Future | 1170 | 1 | 1170 | 1 | 12,600.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 2205 | 2 | 2205 | 2 | 0.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 2555 | 2 | 2555 | 2 | 0.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.65 | Call | Bond Future | 2919 | 3 | 2919 | 3 | 0.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.94 | Call | Bond Future | 4021 | 4 | 4021 | 4 | 0.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 06/12/2012 | R203 On 07-February-13 | 7.15 | Call | Bond Future | 4839 | 5 | 4839 | 5 | 0.00 |
| 06/12/2012 | R203 On 07-February-13 | 7.15 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.94 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.65 | Put | Bond Future | 88 | 0 | 88 | 0 | 30,250.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 06/12/2012 | R203 On 07-February-13 | 6.11 | Put | Bond Future | 551 | 1 | 551 | 1 | 3,254.00 |
| 06/12/2012 | R203 On 07-February-13 | 5.54 | Put | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 06/12/2012 | R203 On 02-May-13 | | | Bond Future | 6.01 | 109.5327 | 6.0054 | 109.5327 | 22.00 |
| 06/12/2012 | R203 On 02-May-13 | 5.90 | Call | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 06/12/2012 | R203 On 02-May-13 | 5.91 | Call | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 06/12/2012 | R203 On 02-May-13 | 5.89 | Call | Bond Future | 997 | 1 | 997 | 1 | 0.00 |
| 06/12/2012 | R203 On 02-May-13 | 5.89 | Put | Bond Future | 1458 | 2 | 1458 | 2 | 0.00 |
| 06/12/2012 | R203 On 02-May-13 | 5.91 | Put | Bond Future | 1414 | 1 | 1414 | 1 | 0.00 |
| 06/12/2012 | R203 On 02-May-13 | 5.90 | Put | Bond Future | 1436 | 2 | 1436 | 2 | 0.00 |
| 06/12/2012 | R203 On 07-November-13 | | | Bond Future | 6.11 | 108.3926 | 6.1113 | 108.3926 | 0.00 |
| 06/12/2012 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 1645 | 2 | 1645 | 2 | 0.00 |
| 06/12/2012 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 1629 | 2 | 1629 | 2 | 0.00 |
| 06/12/2012 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 1662 | 2 | 1662 | 2 | 0.00 |
| 06/12/2012 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 2020 | 2 | 2020 | 2 | 0.00 |
| 06/12/2012 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 2057 | 2 | 2057 | 2 | 0.00 |
| 06/12/2012 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 06/12/2012 | R204 On 07-February-13 | | | Bond Future | 6.18 | 109.7558 | 6.1817 | 109.7558 | 11,672.00 |
| 06/12/2012 | R204 On 07-February-13 | 7.29 | Call | Bond Future | 5514 | 5 | 5514 | 5 | 0.00 |
| 06/12/2012 | R204 On 07-February-13 | 7.45 | Call | Bond Future | 6263 | 6 | 6263 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 8593 | 8 | 8593 | 8 | 0.00 |
| 06/12/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 8823 | 9 | 8823 | 9 | 0.00 |
| 06/12/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 9053 | 9 | 9053 | 9 | 0.00 |
| 06/12/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/12/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/12/2012 | R204 On 07-February-13 | 7.45 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 06/12/2012 | R204 On 07-February-13 | 7.29 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 06/12/2012 | R204 On 02-May-13 | | | Bond Future | 6.23 | 111.0721 | 6.2298 | 111.0721 | 24.00 |
| 06/12/2012 | R204 On 02-May-13 | 6.30 | Call | Bond Future | 1895 | 2 | 1895 | 2 | 0.00 |
| 06/12/2012 | R204 On 02-May-13 | 6.29 | Call | Bond Future | 1869 | 2 | 1869 | 2 | 0.00 |
| 06/12/2012 | R204 On 02-May-13 | 6.31 | Call | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 06/12/2012 | R204 On 02-May-13 | 6.31 | Put | Bond Future | 1529 | 2 | 1529 | 2 | 0.00 |
| 06/12/2012 | R204 On 02-May-13 | 6.29 | Put | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 06/12/2012 | R204 On 02-May-13 | 6.30 | Put | Bond Future | 1551 | 2 | 1551 | 2 | 0.00 |
| 06/12/2012 | R204 On 07-November-13 | | | Bond Future | 6.34 | 110.0504 | 6.3421 | 110.0504 | 0.00 |
| 06/12/2012 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 2494 | 2 | 2494 | 2 | 0.00 |
| 06/12/2012 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 2516 | 2 | 2516 | 2 | 0.00 |
| 06/12/2012 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 2472 | 2 | 2472 | 2 | 0.00 |
| 06/12/2012 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 4332 | 4 | 4332 | 4 | 0.00 |
| 06/12/2012 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 1427 | 2 | 1427 | 2 | 180.00 |
| 06/12/2012 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 2706 | 3 | 2706 | 3 | 0.00 |
| 06/12/2012 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 2660 | 3 | 2660 | 3 | 0.00 |
| 06/12/2012 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 06/12/2012 | R206 On 07-February-13 | | | Bond Future | 5.06 | 102.7224 | 5.0632 | 102.7224 | 1,120.00 |
| 06/12/2012 | R206 On 07-February-13 | 4.76 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 06/12/2012 | R206 On 07-February-13 | 5.00 | Call | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 06/12/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 06/12/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 06/12/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 06/12/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R206 On 07-February-13 | 5.00 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | R206 On 07-February-13 | 4.76 | Put | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 06/12/2012 | R206 On 02-May-13 | | | Bond Future | 5.01 | 103.9543 | 5.0149 | 103.9543 | 23.00 |
| 06/12/2012 | R206 On 02-May-13 | 3.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R206 On 02-May-13 | 3.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R206 On 02-May-13 | 3.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R206 On 02-May-13 | 3.41 | Put | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 06/12/2012 | R206 On 02-May-13 | 3.39 | Put | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 06/12/2012 | R206 On 02-May-13 | 3.40 | Put | Bond Future | 1112 | 1 | 1112 | 1 | 0.00 |
| 06/12/2012 | R206 On 07-November-13 | | | Bond Future | 4.01 | 103.0047 | 4.0070 | 103.0047 | 0.00 |
| 06/12/2012 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 06/12/2012 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 06/12/2012 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 06/12/2012 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 06/12/2012 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 06/12/2012 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 06/12/2012 | R207 On 07-February-13 | | | Bond Future | 6.49 | 104.4906 | 6.4867 | 104.4906 | 6,643.00 |
| 06/12/2012 | R207 On 07-February-13 | 7.66 | Call | Bond Future | 6405 | 6 | 6405 | 6 | 0.00 |
| 06/12/2012 | R207 On 07-February-13 | 7.80 | Call | Bond Future | 7119 | 7 | 7119 | 7 | 0.00 |
| 06/12/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 9150 | 9 | 9150 | 9 | 0.00 |
| 06/12/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 9652 | 9 | 9652 | 9 | 0.00 |
| 06/12/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 9401 | 9 | 9401 | 9 | 0.00 |
| 06/12/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/12/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/12/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 06/12/2012 | R207 On 07-February-13 | 7.80 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 06/12/2012 | R207 On 07-February-13 | 7.66 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 06/12/2012 | R207 On 02-May-13 | | | Bond Future | 6.54 | 105.7436 | 6.5428 | 105.7436 | 0.00 |
| 06/12/2012 | R207 On 02-May-13 | 6.45 | Call | Bond Future | 1757 | 2 | 1757 | 2 | 0.00 |
| 06/12/2012 | R207 On 02-May-13 | 6.46 | Call | Bond Future | 1783 | 2 | 1783 | 2 | 0.00 |
| 06/12/2012 | R207 On 02-May-13 | 6.44 | Call | Bond Future | 1732 | 2 | 1732 | 2 | 0.00 |
| 06/12/2012 | R207 On 02-May-13 | 6.44 | Put | Bond Future | 2296 | 2 | 2296 | 2 | 0.00 |
| 06/12/2012 | R207 On 02-May-13 | 6.46 | Put | Bond Future | 2237 | 2 | 2237 | 2 | 0.00 |
| 06/12/2012 | R207 On 02-May-13 | 6.45 | Put | Bond Future | 2266 | 2 | 2266 | 2 | 0.00 |
| 06/12/2012 | R207 On 07-November-13 | | | Bond Future | 6.67 | 104.9706 | 6.6702 | 104.9706 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 3160 | 3 | 3160 | 3 | 0.00 |
| 06/12/2012 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 3134 | 3 | 3134 | 3 | 0.00 |
| 06/12/2012 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 06/12/2012 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 2984 | 3 | 2984 | 3 | 0.00 |
| 06/12/2012 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 06/12/2012 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 3009 | 3 | 3009 | 3 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | | | Bond Future | 6.59 | 103.1259 | 6.5856 | 103.1259 | 18,998.00 |
| 06/12/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 8406 | 8 | 8406 | 8 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 8684 | 8 | 8684 | 8 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 8.83 | Call | Bond Future | 12913 | 13 | 12913 | 13 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 6.00 | Call | Bond Future | 286 | 0 | 286 | 0 | 12,250.00 |
| 06/12/2012 | R208 On 07-February-13 | 7.78 | Call | Bond Future | 7184 | 7 | 7184 | 7 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 7.85 | Call | Bond Future | 7573 | 7 | 7573 | 7 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 8129 | 8 | 8129 | 8 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 7.85 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 7.78 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 6.00 | Put | Bond Future | 4034 | 4 | 4034 | 4 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 8.83 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 06/12/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 06/12/2012 | R208 On 02-May-13 | | | Bond Future | 6.64 | 100.9698 | 6.6363 | 100.9698 | 47.00 |
| 06/12/2012 | R208 On 02-May-13 | 6.66 | Call | Bond Future | 2377 | 2 | 2377 | 2 | 0.00 |
| 06/12/2012 | R208 On 02-May-13 | 6.65 | Call | Bond Future | 2347 | 2 | 2347 | 2 | 0.00 |
| 06/12/2012 | R208 On 02-May-13 | 6.64 | Call | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 06/12/2012 | R208 On 02-May-13 | 6.64 | Put | Bond Future | 2294 | 2 | 2294 | 2 | 0.00 |
| 06/12/2012 | R208 On 02-May-13 | 6.65 | Put | Bond Future | 2263 | 2 | 2263 | 2 | 0.00 |
| 06/12/2012 | R208 On 02-May-13 | 6.66 | Put | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |
| 06/12/2012 | R208 On 07-November-13 | | | Bond Future | 6.75 | 100.3574 | 6.7545 | 100.3574 | 0.00 |
| 06/12/2012 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 3757 | 4 | 3757 | 4 | 0.00 |
| 06/12/2012 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 6083 | 6 | 6083 | 6 | 0.00 |
| 06/12/2012 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 3728 | 4 | 3728 | 4 | 0.00 |
| 06/12/2012 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 3699 | 3 | 3699 | 3 | 0.00 |
| 06/12/2012 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 3496 | 4 | 3496 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 3468 | 4 | 3468 | 4 | 0.00 |
| 06/12/2012 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 1915 | 2 | 1915 | 2 | 230.00 |
| 06/12/2012 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 3439 | 4 | 3439 | 4 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | | | Bond Future | 8.28 | 80.9105 | 8.2772 | 80.9105 | 11,374.00 |
| 06/12/2012 | R209 On 07-February-13 | 8.63 | Call | Bond Future | 3901 | 3 | 3901 | 3 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 8.83 | Call | Bond Future | 5098 | 5 | 5098 | 5 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5863 | 5 | 5863 | 5 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 9.06 | Call | Bond Future | 6584 | 6 | 6584 | 6 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 9.10 | Call | Bond Future | 6849 | 6 | 6849 | 6 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6188 | 6 | 6188 | 6 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6517 | 6 | 6517 | 6 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 9.10 | Put | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 9.06 | Put | Bond Future | 301 | 0 | 301 | 0 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 414 | 1 | 414 | 1 | 0.00 |
| 06/12/2012 | R209 On 07-February-13 | 8.83 | Put | Bond Future | 578 | 1 | 578 | 1 | 14,000.00 |
| 06/12/2012 | R209 On 07-February-13 | 8.63 | Put | Bond Future | 968 | 1 | 968 | 1 | 11,000.00 |
| 06/12/2012 | R209 On 02-May-13 | | | Bond Future | 8.34 | 78.7394 | 8.3419 | 78.7394 | 33.00 |
| 06/12/2012 | R209 On 02-May-13 | 8.01 | Call | Bond Future | 2421 | 2 | 2421 | 2 | 0.00 |
| 06/12/2012 | R209 On 02-May-13 | 8.00 | Call | Bond Future | 2389 | 2 | 2389 | 2 | 0.00 |
| 06/12/2012 | R209 On 02-May-13 | 7.99 | Call | Bond Future | 2356 | 2 | 2356 | 2 | 0.00 |
| 06/12/2012 | R209 On 02-May-13 | 7.99 | Put | Bond Future | 5419 | 6 | 5419 | 6 | 0.00 |
| 06/12/2012 | R209 On 02-May-13 | 8.00 | Put | Bond Future | 5361 | 6 | 5361 | 6 | 0.00 |
| 06/12/2012 | R209 On 02-May-13 | 8.01 | Put | Bond Future | 5305 | 6 | 5305 | 6 | 0.00 |
| 06/12/2012 | R209 On 07-November-13 | | | Bond Future | 8.49 | 77.7655 | 8.4898 | 77.7655 | 0.00 |
| 06/12/2012 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 7680 | 7 | 7680 | 7 | 0.00 |
| 06/12/2012 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 10817 | 10 | 10817 | 10 | 0.00 |
| 06/12/2012 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 7637 | 7 | 7637 | 7 | 0.00 |
| 06/12/2012 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 7594 | 7 | 7594 | 7 | 0.00 |
| 06/12/2012 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 5190 | 5 | 5190 | 5 | 0.00 |
| 06/12/2012 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 5155 | 5 | 5155 | 5 | 0.00 |
| 06/12/2012 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 3169 | 3 | 3169 | 3 | 180.00 |
| 06/12/2012 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 5120 | 5 | 5120 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | R210 On 07-February-13 | | | Bond Future | 163.59 | 163.5562 | 163.5859 | 163.5562 | 1,212.00 |
| 06/12/2012 | R210 On 07-February-13 | 156.99 | Call | Bond Future | 6596 | 7 | 6596 | 7 | 0.00 |
| 06/12/2012 | R210 On 07-February-13 | 157.00 | Call | Bond Future | 6586 | 7 | 6586 | 7 | 0.00 |
| 06/12/2012 | R210 On 07-February-13 | 157.01 | Call | Bond Future | 6576 | 7 | 6576 | 7 | 0.00 |
| 06/12/2012 | R210 On 07-February-13 | 157.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R210 On 07-February-13 | 157.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R210 On 07-February-13 | 156.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R210 On 02-May-13 | | | Bond Future | 163.78 | 163.7539 | 163.7834 | 163.7539 | 7.00 |
| 06/12/2012 | R210 On 02-May-13 | 161.14 | Call | Bond Future | 2643 | 3 | 2643 | 3 | 0.00 |
| 06/12/2012 | R210 On 02-May-13 | 161.16 | Call | Bond Future | 2623 | 3 | 2623 | 3 | 0.00 |
| 06/12/2012 | R210 On 02-May-13 | 161.15 | Call | Bond Future | 2633 | 3 | 2633 | 3 | 0.00 |
| 06/12/2012 | R210 On 02-May-13 | 161.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R210 On 02-May-13 | 161.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R210 On 02-May-13 | 161.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R211 On 07-February-13 | | | Bond Future | 125.71 | 125.6880 | 125.7056 | 125.6880 | 522.00 |
| 06/12/2012 | R211 On 07-February-13 | 122.99 | Call | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 06/12/2012 | R211 On 07-February-13 | 123.00 | Call | Bond Future | 2706 | 3 | 2706 | 3 | 0.00 |
| 06/12/2012 | R211 On 07-February-13 | 123.01 | Call | Bond Future | 2696 | 3 | 2696 | 3 | 0.00 |
| 06/12/2012 | R211 On 07-February-13 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R211 On 07-February-13 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R211 On 07-February-13 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R211 On 02-May-13 | | | Bond Future | 127.28 | 127.2633 | 127.2808 | 127.2633 | 7.00 |
| 06/12/2012 | R211 On 02-May-13 | 125.69 | Call | Bond Future | 1591 | 2 | 1591 | 2 | 0.00 |
| 06/12/2012 | R211 On 02-May-13 | 125.71 | Call | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 06/12/2012 | R211 On 02-May-13 | 125.70 | Call | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 06/12/2012 | R211 On 02-May-13 | 125.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R211 On 02-May-13 | 125.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R211 On 02-May-13 | 125.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R212 On 07-February-13 | | | Bond Future | 131.54 | 131.5144 | 131.5365 | 131.5144 | 3,064.00 |
| 06/12/2012 | R212 On 07-February-13 | 128.99 | Call | Bond Future | 2547 | 3 | 2547 | 3 | 0.00 |
| 06/12/2012 | R212 On 07-February-13 | 129.00 | Call | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 06/12/2012 | R212 On 07-February-13 | 129.01 | Call | Bond Future | 2527 | 3 | 2527 | 3 | 0.00 |
| 06/12/2012 | R212 On 07-February-13 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R212 On 07-February-13 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2012 | R212 On 07-February-13 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R212 On 02-May-13 | | | Bond Future | 133.18 | 133.1628 | 133.1848 | 133.1628 | 11.00 |
| 06/12/2012 | R212 On 02-May-13 | 131.09 | Call | Bond Future | 2095 | 2 | 2095 | 2 | 0.00 |
| 06/12/2012 | R212 On 02-May-13 | 131.11 | Call | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 06/12/2012 | R212 On 02-May-13 | 131.10 | Call | Bond Future | 2085 | 2 | 2085 | 2 | 0.00 |
| 06/12/2012 | R212 On 02-May-13 | 131.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R212 On 02-May-13 | 131.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R212 On 02-May-13 | 131.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2012 | R213 On 07-February-13 | | | Bond Future | 8.00 | 92.8338 | 7.9985 | 92.8338 | 9,399.00 |
| 06/12/2012 | R213 On 07-February-13 | 8.90 | Call | Bond Future | 7769 | 7 | 7769 | 7 | 0.00 |
| 06/12/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 8116 | 7 | 8116 | 7 | 0.00 |
| 06/12/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 8816 | 8 | 8816 | 8 | 0.00 |
| 06/12/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 8466 | 8 | 8466 | 8 | 0.00 |
| 06/12/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 06/12/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 06/12/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 06/12/2012 | R213 On 07-February-13 | 8.90 | Put | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 06/12/2012 | R213 On 02-May-13 | | | Bond Future | 8.06 | 90.4129 | 8.0624 | 90.4129 | 5.00 |
| 06/12/2012 | R213 On 02-May-13 | 7.86 | Call | Bond Future | 3094 | 3 | 3094 | 3 | 0.00 |
| 06/12/2012 | R213 On 02-May-13 | 7.84 | Call | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 06/12/2012 | R213 On 02-May-13 | 7.85 | Call | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 06/12/2012 | R213 On 02-May-13 | 7.85 | Put | Bond Future | 4930 | 5 | 4930 | 5 | 0.00 |
| 06/12/2012 | R213 On 02-May-13 | 7.84 | Put | Bond Future | 4982 | 6 | 4982 | 6 | 0.00 |
| 06/12/2012 | R213 On 02-May-13 | 7.86 | Put | Bond Future | 4877 | 5 | 4877 | 5 | 0.00 |
| 06/12/2012 | R213 On 07-November-13 | | | Bond Future | 8.21 | 89.3683 | 8.2121 | 89.3683 | 0.00 |
| 06/12/2012 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 7962 | 7 | 7962 | 7 | 0.00 |
| 06/12/2012 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 7916 | 7 | 7916 | 7 | 0.00 |
| 06/12/2012 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 7871 | 7 | 7871 | 7 | 0.00 |
| 06/12/2012 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 4772 | 5 | 4772 | 5 | 0.00 |
| 06/12/2012 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 4738 | 5 | 4738 | 5 | 0.00 |
| 06/12/2012 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 4704 | 5 | 4704 | 5 | 0.00 |
| 06/12/2012 | R214 On 07-February-13 | | | Bond Future | 8.31 | 82.6408 | 8.3118 | 82.6408 | 1,714.00 |
| 06/12/2012 | R214 On 07-February-13 | 8.59 | Call | Bond Future | 3799 | 3 | 3799 | 3 | 0.00 |
| 06/12/2012 | R214 On 07-February-13 | 8.60 | Call | Bond Future | 3856 | 3 | 3856 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 06/12/2012 | R214 On 07-February-13 | 8.61 | Call | Bond Future | 3912 | 3 | 3912 | 3 | 0.00 |
| 06/12/2012 | R214 On 07-February-13 | 8.61 | Put | Bond Future | 1287 | 2 | 1287 | 2 | 0.00 |
| 06/12/2012 | R214 On 07-February-13 | 8.60 | Put | Bond Future | 1316 | 2 | 1316 | 2 | 0.00 |
| 06/12/2012 | R214 On 07-February-13 | 8.59 | Put | Bond Future | 1346 | 2 | 1346 | 2 | 0.00 |