



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For February 2013

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 2025 On 07-February-13  |        |              | Bond Future        | 113.03    | 113.0347                      | 113.0338  | 113.0347                        | 0.00          |
| 07/02/2013 | 2025 On 07-February-13  | 110.99 | Call         | Bond Future        | 2044      | 2                             | 2044      | 2                               | 0.00          |
| 07/02/2013 | 2025 On 07-February-13  | 111.00 | Call         | Bond Future        | 2034      | 2                             | 2034      | 2                               | 0.00          |
| 07/02/2013 | 2025 On 07-February-13  | 111.01 | Call         | Bond Future        | 2024      | 2                             | 2024      | 2                               | 0.00          |
| 07/02/2013 | 2025 On 07-February-13  | 111.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 2025 On 07-February-13  | 111.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 2025 On 07-February-13  | 110.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 2025 On 02-May-13       |        |              | Bond Future        | 114.42    | 114.4072                      | 114.4173  | 114.4072                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | 2025 On 02-May-13       | 113.41 | Call         | Bond Future        | 1004      | 1                             | 1004      | 1                               | 0.00          |
| 07/02/2013 | 2025 On 02-May-13       | 113.41 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 2038 On 07-February-13  |        |              | Bond Future        | 111.40    | 111.4131                      | 111.4025  | 111.4131                        | 0.00          |
| 07/02/2013 | 2038 On 07-February-13  | 105.99 | Call         | Bond Future        | 5413      | 5                             | 5413      | 5                               | 0.00          |
| 07/02/2013 | 2038 On 07-February-13  | 106.01 | Call         | Bond Future        | 5393      | 5                             | 5393      | 5                               | 0.00          |
| 07/02/2013 | 2038 On 07-February-13  | 106.00 | Call         | Bond Future        | 5403      | 5                             | 5403      | 5                               | 0.00          |
| 07/02/2013 | 2038 On 07-February-13  | 106.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 2038 On 07-February-13  | 106.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 2038 On 07-February-13  | 105.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 2038 On 02-May-13       |        |              | Bond Future        | 112.77    | 112.7657                      | 112.7659  | 112.7657                        | 0.00          |
| 07/02/2013 | 2038 On 02-May-13       | 111.60 | Call         | Bond Future        | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 07/02/2013 | 2038 On 02-May-13       | 111.60 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 2050 On 07-February-13  |        |              | Bond Future        | 118.22    | 118.2260                      | 118.2153  | 118.2260                        | 0.00          |
| 07/02/2013 | 2050 On 07-February-13  | 112.99 | Call         | Bond Future        | 5225      | 5                             | 5225      | 5                               | 0.00          |
| 07/02/2013 | 2050 On 07-February-13  | 113.00 | Call         | Bond Future        | 5215      | 5                             | 5215      | 5                               | 0.00          |
| 07/02/2013 | 2050 On 07-February-13  | 113.01 | Call         | Bond Future        | 5205      | 5                             | 5205      | 5                               | 0.00          |
| 07/02/2013 | 2050 On 07-February-13  | 113.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 2050 On 07-February-13  | 113.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 2050 On 07-February-13  | 112.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 2050 On 02-May-13       |        |              | Bond Future        | 119.66    | 119.6617                      | 119.6623  | 119.6617                        | 122.00        |
| 07/02/2013 | 2050 On 02-May-13       | 117.60 | Call         | Bond Future        | 2065      | 2                             | 2065      | 2                               | 0.00          |
| 07/02/2013 | 2050 On 02-May-13       | 117.60 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | AL7T On 07-February-13  |        |              | Index Future       | 489.53    | 489.1540                      | 489.5330  | 489.1540                        | 0.00          |
| 07/02/2013 | AL7T On 02-May-13       |        |              | Index Future       | 495.23    | 495.0370                      | 495.2290  | 495.0370                        | 12.00         |
| 07/02/2013 | AL7T On 01-August-13    |        |              | Index Future       | 501.72    | 501.5260                      | 501.7210  | 501.5260                        | 0.00          |
| 07/02/2013 | AL7T On 07-November-13  |        |              | Index Future       | 508.84    | 508.6370                      | 508.8350  | 508.6370                        | 0.00          |
| 07/02/2013 | ALBI On 07-February-13  |        |              | Index Future       | 436.06    | 435.5630                      | 436.0600  | 435.5630                        | 0.00          |
| 07/02/2013 | ALBI On 02-May-13       |        |              | Index Future       | 440.85    | 440.8010                      | 440.8540  | 440.8010                        | 913.00        |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | ALBI On 01-August-13    |        |              | Index Future       | 446.63    | 446.5790                      | 446.6330  | 446.5790                        | 79.00         |
| 07/02/2013 | ALBI On 07-November-13  |        |              | Index Future       | 452.97    | 452.9110                      | 452.9660  | 452.9110                        | 80.00         |
| 07/02/2013 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 07/02/2013 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2013 | EL28 On 07-February-13  |        |              | Bond Future        | 118.09    | 113.6322                      | 118.0923  | 113.6322                        | 0.00          |
| 07/02/2013 | EL28 On 07-February-13  | 113.01 | Call         | Bond Future        | 5082      | 1                             | 5082      | 1                               | 0.00          |
| 07/02/2013 | EL28 On 07-February-13  | 113.00 | Call         | Bond Future        | 5092      | 1                             | 5092      | 1                               | 0.00          |
| 07/02/2013 | EL28 On 07-February-13  | 112.99 | Call         | Bond Future        | 5102      | 1                             | 5102      | 1                               | 0.00          |
| 07/02/2013 | EL28 On 07-February-13  | 112.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | EL28 On 07-February-13  | 113.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | EL28 On 07-February-13 | 113.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | EL28 On 02-May-13      |        |              | Bond Future | 113.66    | 113.6623                      | 113.6628  | 113.6623                        | 0.00          |
| 07/02/2013 | EL28 On 02-May-13      | 113.32 | Call         | Bond Future | 347       | 0                             | 347       | 0                               | 0.00          |
| 07/02/2013 | EL28 On 02-May-13      | 113.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | ES33 On 07-February-13 |        |              | Bond Future | 8.75      | 90.9948                       | 8.7450    | 90.9948                         | 0.00          |
| 07/02/2013 | ES33 On 07-February-13 | 8.54   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | ES33 On 07-February-13 | 8.56   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | ES33 On 07-February-13 | 8.55   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | ES33 On 07-February-13 | 8.55   | Put          | Bond Future | 1703      | 2                             | 1703      | 2                               | 0.00          |
| 07/02/2013 | ES33 On 07-February-13 | 8.56   | Put          | Bond Future | 1615      | 2                             | 1615      | 2                               | 0.00          |
| 07/02/2013 | ES33 On 07-February-13 | 8.54   | Put          | Bond Future | 1792      | 2                             | 1792      | 2                               | 0.00          |
| 07/02/2013 | ES33 On 02-May-13      |        |              | Bond Future | 8.85      | 88.3107                       | 8.8473    | 88.3107                         | 3,363.00      |
| 07/02/2013 | ES33 On 02-May-13      | 91.02  | Call         | Bond Future | 79269     | 79                            | 79269     | 79                              | 0.00          |
| 07/02/2013 | ES33 On 02-May-13      | 91.02  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | ES33 On 01-August-13   |        |              | Bond Future | 8.94      | 89.4683                       | 8.9375    | 89.4683                         | 0.00          |
| 07/02/2013 | ES33 On 01-August-13   | 9.00   | Call         | Bond Future | 517       | 0                             | 517       | 0                               | 0.00          |
| 07/02/2013 | ES33 On 01-August-13   | 91.02  | Call         | Bond Future | 78558     | 78                            | 78558     | 78                              | 0.00          |
| 07/02/2013 | ES33 On 01-August-13   | 91.02  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | ES33 On 01-August-13   | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 07-February-13 |        |              | GOVI        | 436.02    | 435.5310                      | 436.0150  | 435.5310                        | 0.00          |
| 07/02/2013 | GOVI On 07-February-13 | 432.99 | Call         | GOVI        | 30250     | 3                             | 30250     | 3                               | 0.00          |
| 07/02/2013 | GOVI On 07-February-13 | 433.00 | Call         | GOVI        | 30150     | 3                             | 30150     | 3                               | 0.00          |
| 07/02/2013 | GOVI On 07-February-13 | 433.01 | Call         | GOVI        | 30050     | 3                             | 30050     | 3                               | 0.00          |
| 07/02/2013 | GOVI On 07-February-13 | 433.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 07-February-13 | 433.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 07-February-13 | 432.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 02-May-13      |        |              | GOVI        | 440.80    | 440.7690                      | 440.7960  | 440.7690                        | 91.00         |
| 07/02/2013 | GOVI On 02-May-13      | 432.99 | Call         | GOVI        | 78060     | 8                             | 78060     | 8                               | 0.00          |
| 07/02/2013 | GOVI On 02-May-13      | 433.01 | Call         | GOVI        | 77860     | 8                             | 77860     | 8                               | 0.00          |
| 07/02/2013 | GOVI On 02-May-13      | 433.00 | Call         | GOVI        | 77960     | 8                             | 77960     | 8                               | 0.00          |
| 07/02/2013 | GOVI On 02-May-13      | 433.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 02-May-13      | 433.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 02-May-13      | 432.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 01-August-13   |        |              | GOVI        | 446.58    | 446.5460                      | 446.5750  | 446.5460                        | 280.00        |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | GOVI On 01-August-13    | 445.99 | Call         | GOVI                   | 5850      | 1                             | 5850      | 1                               | 0.00          |
| 07/02/2013 | GOVI On 01-August-13    | 446.00 | Call         | GOVI                   | 5750      | 1                             | 5750      | 1                               | 0.00          |
| 07/02/2013 | GOVI On 01-August-13    | 446.01 | Call         | GOVI                   | 5650      | 1                             | 5650      | 1                               | 0.00          |
| 07/02/2013 | GOVI On 01-August-13    | 446.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 01-August-13    | 446.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 01-August-13    | 445.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 07-November-13  |        |              | GOVI                   | 452.91    | 452.8770                      | 452.9060  | 452.8770                        | 0.00          |
| 07/02/2013 | GOVI On 07-November-13  | 445.99 | Call         | GOVI                   | 69160     | 7                             | 69160     | 7                               | 0.00          |
| 07/02/2013 | GOVI On 07-November-13  | 446.00 | Call         | GOVI                   | 69060     | 7                             | 69060     | 7                               | 0.00          |
| 07/02/2013 | GOVI On 07-November-13  | 446.01 | Call         | GOVI                   | 68960     | 7                             | 68960     | 7                               | 0.00          |
| 07/02/2013 | GOVI On 07-November-13  | 446.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 07-November-13  | 446.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GOVI On 07-November-13  | 445.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 07/02/2013 | IGOV On 07-February-13  |        |              | Index Future           | 198.39    | 198.3980                      | 198.3940  | 198.3980                        | 0.00          |
| 07/02/2013 | IGOV On 02-May-13       |        |              | Index Future           | 200.61    | 200.8070                      | 200.6140  | 200.8070                        | 459.00        |
| 07/02/2013 | IGOV On 01-August-13    |        |              | Index Future           | 203.27    | 203.4640                      | 203.2690  | 203.4640                        | 147.00        |
| 07/02/2013 | IGOV On 07-November-13  |        |              | Index Future           | 206.18    | 206.3740                      | 206.1770  | 206.3740                        | 7.00          |
| 07/02/2013 | ILBI On 07-February-13  |        |              | Index Future           | 537.00    | 537.2870                      | 537.0010  | 537.2870                        | 0.00          |
| 07/02/2013 | ILBI On 02-May-13       |        |              | Index Future           | 543.55    | 543.8400                      | 543.5510  | 543.8400                        | 183.00        |
| 07/02/2013 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 07/02/2013 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 07/02/2013 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 07/02/2013 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 07/02/2013 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 07/02/2013 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 07/02/2013 | JBAF On 20-February-13  |        |              | Jibar Tradeable Future | 5.08      | 94.9200                       | 5.0800    | 94.9200                         | 0.00          |
| 07/02/2013 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.07      | 94.9300                       | 5.0700    | 94.9300                         | 1,000.00      |
| 07/02/2013 | JBAF On 17-April-13     |        |              | Jibar Tradeable Future | 5.05      | 94.9500                       | 5.0500    | 94.9500                         | 0.00          |
| 07/02/2013 | JBAF On 15-May-13       |        |              | Jibar Tradeable Future | 5.03      | 94.9600                       | 5.0300    | 94.9600                         | 0.00          |
| 07/02/2013 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 5.02      | 94.9600                       | 5.0200    | 94.9600                         | 500.00        |
| 07/02/2013 | JBAF On 17-July-13      |        |              | Jibar Tradeable Future | 5.01      | 94.9700                       | 5.0100    | 94.9700                         | 0.00          |
| 07/02/2013 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 5.02      | 94.9700                       | 5.0200    | 94.9700                         | 2,200.00      |
| 07/02/2013 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 5.06      | 94.9200                       | 5.0600    | 94.9200                         | 2,000.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 5.17      | 94.8100                       | 5.1700    | 94.8100                         | 400.00        |
| 07/02/2013 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.29      | 94.6900                       | 5.2900    | 94.6900                         | 800.00        |
| 07/02/2013 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 5.44      | 94.5500                       | 5.4400    | 94.5500                         | 0.00          |
| 07/02/2013 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 5.58      | 94.4000                       | 5.5800    | 94.4000                         | 0.00          |
| 07/02/2013 | OTH1 On 02-May-13       |        |              | Index Future           | 427.80    | 427.8020                      | 427.8020  | 427.8020                        | 0.00          |
| 07/02/2013 | R023 On 07-February-13  |        |              | Bond Future            | 6.75      | 110.6566                      | 6.7450    | 110.6566                        | 0.00          |
| 07/02/2013 | R023 On 07-February-13  | 7.04   | Call         | Bond Future            | 2196      | 2                             | 2196      | 2                               | 0.00          |
| 07/02/2013 | R023 On 07-February-13  | 7.06   | Call         | Bond Future            | 2343      | 2                             | 2343      | 2                               | 0.00          |
| 07/02/2013 | R023 On 07-February-13  | 7.05   | Call         | Bond Future            | 2269      | 2                             | 2269      | 2                               | 0.00          |
| 07/02/2013 | R023 On 07-February-13  | 7.05   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R023 On 07-February-13  | 7.06   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R023 On 07-February-13  | 7.04   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R023 On 02-May-13       |        |              | Bond Future            | 6.79      | 108.0747                      | 6.7928    | 108.0747                        | 3,490.00      |
| 07/02/2013 | R023 On 02-May-13       | 7.05   | Call         | Bond Future            | 1878      | 2                             | 1878      | 2                               | 0.00          |
| 07/02/2013 | R023 On 02-May-13       | 7.06   | Call         | Bond Future            | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 07/02/2013 | R023 On 02-May-13       | 7.04   | Call         | Bond Future            | 1806      | 2                             | 1806      | 2                               | 0.00          |
| 07/02/2013 | R023 On 02-May-13       | 7.04   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R023 On 02-May-13       | 7.06   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R023 On 02-May-13       | 7.05   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R023 On 01-August-13    |        |              | Bond Future            | 6.85      | 109.4913                      | 6.8459    | 109.4913                        | 0.00          |
| 07/02/2013 | R023 On 01-August-13    | 7.29   | Call         | Bond Future            | 3142      | 3                             | 3142      | 3                               | 0.00          |
| 07/02/2013 | R023 On 01-August-13    | 7.31   | Call         | Bond Future            | 3281      | 3                             | 3281      | 3                               | 0.00          |
| 07/02/2013 | R023 On 01-August-13    | 7.30   | Call         | Bond Future            | 3212      | 3                             | 3212      | 3                               | 0.00          |
| 07/02/2013 | R023 On 01-August-13    | 7.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R023 On 01-August-13    | 7.31   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R023 On 01-August-13    | 7.29   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R157 On 07-February-13  |        |              | Bond Future            | 5.30      | 125.1400                      | 5.3000    | 125.1400                        | 0.00          |
| 07/02/2013 | R157 On 07-February-13  | 6.28   | Call         | Bond Future            | 2588      | 3                             | 2588      | 3                               | 0.00          |
| 07/02/2013 | R157 On 07-February-13  | 6.50   | Call         | Bond Future            | 3159      | 3                             | 3159      | 3                               | 0.00          |
| 07/02/2013 | R157 On 07-February-13  | 6.70   | Call         | Bond Future            | 3675      | 4                             | 3675      | 4                               | 0.00          |
| 07/02/2013 | R157 On 07-February-13  | 6.75   | Call         | Bond Future            | 3803      | 4                             | 3803      | 4                               | 0.00          |
| 07/02/2013 | R157 On 07-February-13  | 6.80   | Call         | Bond Future            | 3932      | 4                             | 3932      | 4                               | 0.00          |
| 07/02/2013 | R157 On 07-February-13  | 6.80   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R157 On 07-February-13  | 6.75   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R157 On 07-February-13 | 6.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R157 On 07-February-13 | 6.28   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R157 On 02-May-13      |        |              | Bond Future | 5.31      | 119.8438                      | 5.3143    | 119.8438                        | 19,451.00     |
| 07/02/2013 | R157 On 02-May-13      | 5.35   | Call         | Bond Future | 444       | 0                             | 444       | 0                               | 0.00          |
| 07/02/2013 | R157 On 02-May-13      | 5.36   | Call         | Bond Future | 458       | 0                             | 458       | 0                               | 0.00          |
| 07/02/2013 | R157 On 02-May-13      | 5.34   | Call         | Bond Future | 431       | 0                             | 431       | 0                               | 0.00          |
| 07/02/2013 | R157 On 02-May-13      | 5.34   | Put          | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 07/02/2013 | R157 On 02-May-13      | 5.36   | Put          | Bond Future | 346       | 0                             | 346       | 0                               | 0.00          |
| 07/02/2013 | R157 On 02-May-13      | 5.35   | Put          | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |
| 07/02/2013 | R157 On 01-August-13   |        |              | Bond Future | 5.31      | 121.4146                      | 5.3114    | 121.4146                        | 0.00          |
| 07/02/2013 | R157 On 01-August-13   | 116.11 | Call         | Bond Future | 91946     | 92                            | 91946     | 92                              | 0.00          |
| 07/02/2013 | R157 On 01-August-13   | 116.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R157 On 07-November-13 |        |              | Bond Future | 5.31      | 116.3288                      | 5.3127    | 116.3288                        | 0.00          |
| 07/02/2013 | R157 On 07-November-13 | 5.61   | Call         | Bond Future | 931       | 1                             | 931       | 1                               | 0.00          |
| 07/02/2013 | R157 On 07-November-13 | 5.59   | Call         | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 07/02/2013 | R157 On 07-November-13 | 5.60   | Call         | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 07/02/2013 | R157 On 07-November-13 | 5.60   | Put          | Bond Future | 376       | 0                             | 376       | 0                               | 0.00          |
| 07/02/2013 | R157 On 07-November-13 | 5.59   | Put          | Bond Future | 383       | 0                             | 383       | 0                               | 0.00          |
| 07/02/2013 | R157 On 07-November-13 | 5.61   | Put          | Bond Future | 370       | 0                             | 370       | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 |        |              | Bond Future | 7.29      | 128.9504                      | 7.2900    | 128.9504                        | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 7.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 7.25   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 7.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 7.75   | Call         | Bond Future | 4596      | 4                             | 4596      | 4                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 8.00   | Call         | Bond Future | 6997      | 7                             | 6997      | 7                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 11154     | 11                            | 11154     | 11                              | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 8.47   | Call         | Bond Future | 11334     | 11                            | 11334     | 11                              | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 7.50   | Call         | Bond Future | 2128      | 2                             | 2128      | 2                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 11604     | 11                            | 11604     | 11                              | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 8.32   | Call         | Bond Future | 9975      | 10                            | 9975      | 10                              | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 12051     | 12                            | 12051     | 12                              | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 8.32   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 8.47   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 7.29   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 7.25   | Put          | Bond Future | 411       | 1                             | 411       | 1                               | 0.00          |
| 07/02/2013 | R186 On 07-February-13 | 7.00   | Put          | Bond Future | 3022      | 3                             | 3022      | 3                               | 0.00          |
| 07/02/2013 | R186 On 02-May-13      |        |              | Bond Future | 7.37      | 130.5012                      | 7.3700    | 130.5012                        | 67,326.00     |
| 07/02/2013 | R186 On 02-May-13      | 7.75   | Call         | Bond Future | 5118      | 5                             | 5118      | 5                               | 0.00          |
| 07/02/2013 | R186 On 02-May-13      | 7.39   | Call         | Bond Future | 2971      | 3                             | 2971      | 3                               | 0.00          |
| 07/02/2013 | R186 On 02-May-13      | 7.40   | Call         | Bond Future | 3022      | 3                             | 3022      | 3                               | 0.00          |
| 07/02/2013 | R186 On 02-May-13      | 7.41   | Call         | Bond Future | 3074      | 3                             | 3074      | 3                               | 0.00          |
| 07/02/2013 | R186 On 02-May-13      | 6.75   | Call         | Bond Future | 743       | 1                             | 743       | 1                               | 350.00        |
| 07/02/2013 | R186 On 02-May-13      | 6.75   | Put          | Bond Future | 7187      | 7                             | 7187      | 7                               | 0.00          |
| 07/02/2013 | R186 On 02-May-13      | 7.41   | Put          | Bond Future | 2673      | 3                             | 2673      | 3                               | 0.00          |
| 07/02/2013 | R186 On 02-May-13      | 7.40   | Put          | Bond Future | 2721      | 3                             | 2721      | 3                               | 150.00        |
| 07/02/2013 | R186 On 02-May-13      | 7.39   | Put          | Bond Future | 2770      | 3                             | 2770      | 3                               | 0.00          |
| 07/02/2013 | R186 On 02-May-13      | 7.75   | Put          | Bond Future | 1381      | 1                             | 1381      | 1                               | 100.00        |
| 07/02/2013 | R186 On 01-August-13   |        |              | Bond Future | 7.44      | 126.9269                      | 7.4361    | 126.9269                        | 0.00          |
| 07/02/2013 | R186 On 01-August-13   | 128.26 | Call         | Bond Future | 117714    | 118                           | 117714    | 118                             | 0.00          |
| 07/02/2013 | R186 On 01-August-13   | 7.25   | Call         | Bond Future | 3343      | 3                             | 3343      | 3                               | 4,000.00      |
| 07/02/2013 | R186 On 01-August-13   | 7.25   | Put          | Bond Future | 5193      | 5                             | 5193      | 5                               | 0.00          |
| 07/02/2013 | R186 On 01-August-13   | 128.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R186 On 07-November-13 |        |              | Bond Future | 7.51      | 128.7260                      | 7.5092    | 128.7260                        | 480.00        |
| 07/02/2013 | R186 On 07-November-13 | 8.14   | Call         | Bond Future | 8850      | 9                             | 8850      | 9                               | 0.00          |
| 07/02/2013 | R186 On 07-November-13 | 8.15   | Call         | Bond Future | 8911      | 9                             | 8911      | 9                               | 0.00          |
| 07/02/2013 | R186 On 07-November-13 | 8.16   | Call         | Bond Future | 8972      | 9                             | 8972      | 9                               | 0.00          |
| 07/02/2013 | R186 On 07-November-13 | 8.75   | Call         | Bond Future | 12731     | 13                            | 12731     | 13                              | 0.00          |
| 07/02/2013 | R186 On 07-November-13 | 8.75   | Put          | Bond Future | 1547      | 2                             | 1547      | 2                               | 130.00        |
| 07/02/2013 | R186 On 07-November-13 | 8.16   | Put          | Bond Future | 2922      | 3                             | 2922      | 3                               | 0.00          |
| 07/02/2013 | R186 On 07-November-13 | 8.15   | Put          | Bond Future | 2951      | 3                             | 2951      | 3                               | 0.00          |
| 07/02/2013 | R186 On 07-November-13 | 8.14   | Put          | Bond Future | 2981      | 3                             | 2981      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R189 On 07-February-13 |        |              | Bond Future | 217.02    | 217.0431                      | 217.0249  | 217.0431                        | 0.00          |
| 07/02/2013 | R189 On 07-February-13 | 212.99 | Call         | Bond Future | 4035      | 4                             | 4035      | 4                               | 0.00          |
| 07/02/2013 | R189 On 07-February-13 | 213.01 | Call         | Bond Future | 4015      | 4                             | 4015      | 4                               | 0.00          |
| 07/02/2013 | R189 On 07-February-13 | 213.00 | Call         | Bond Future | 4025      | 4                             | 4025      | 4                               | 0.00          |
| 07/02/2013 | R189 On 07-February-13 | 213.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R189 On 07-February-13 | 213.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R189 On 07-February-13 | 212.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R197 On 07-February-13 |        |              | Bond Future | 285.66    | 285.6969                      | 285.6632  | 285.6969                        | 0.00          |
| 07/02/2013 | R197 On 07-February-13 | 278.99 | Call         | Bond Future | 6673      | 7                             | 6673      | 7                               | 0.00          |
| 07/02/2013 | R197 On 07-February-13 | 279.00 | Call         | Bond Future | 6663      | 7                             | 6663      | 7                               | 0.00          |
| 07/02/2013 | R197 On 07-February-13 | 279.01 | Call         | Bond Future | 6653      | 7                             | 6653      | 7                               | 0.00          |
| 07/02/2013 | R197 On 07-February-13 | 279.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R197 On 07-February-13 | 279.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R197 On 07-February-13 | 278.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R197 On 02-May-13      |        |              | Bond Future | 289.16    | 289.1659                      | 289.1595  | 289.1659                        | 2,633.00      |
| 07/02/2013 | R197 On 02-May-13      | 282.39 | Call         | Bond Future | 6770      | 7                             | 6770      | 7                               | 0.00          |
| 07/02/2013 | R197 On 02-May-13      | 282.41 | Call         | Bond Future | 6750      | 7                             | 6750      | 7                               | 0.00          |
| 07/02/2013 | R197 On 02-May-13      | 282.40 | Call         | Bond Future | 6760      | 7                             | 6760      | 7                               | 0.00          |
| 07/02/2013 | R197 On 02-May-13      | 282.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R197 On 02-May-13      | 282.41 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R197 On 02-May-13      | 282.39 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-February-13 |        |              | Bond Future | 5.12      | 107.6074                      | 5.1150    | 107.6074                        | 0.00          |
| 07/02/2013 | R201 On 07-February-13 | 4.98   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-February-13 | 5.60   | Call         | Bond Future | 879       | 1                             | 879       | 1                               | 0.00          |
| 07/02/2013 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1953      | 2                             | 1953      | 2                               | 0.00          |
| 07/02/2013 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 2042      | 2                             | 2042      | 2                               | 0.00          |
| 07/02/2013 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 2131      | 2                             | 2131      | 2                               | 0.00          |
| 07/02/2013 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-February-13 | 5.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-February-13 | 4.98   | Put          | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 07/02/2013 | R201 On 02-May-13      |        |              | Bond Future | 5.11      | 108.9016                      | 5.1063    | 108.9016                        | 4.00          |
| 07/02/2013 | R201 On 02-May-13      | 4.05   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R201 On 02-May-13      | 4.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R201 On 02-May-13      | 4.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R201 On 02-May-13      | 4.04   | Put          | Bond Future | 1724      | 2                             | 1724      | 2                               | 0.00          |
| 07/02/2013 | R201 On 02-May-13      | 4.06   | Put          | Bond Future | 1691      | 2                             | 1691      | 2                               | 0.00          |
| 07/02/2013 | R201 On 02-May-13      | 4.05   | Put          | Bond Future | 1707      | 2                             | 1707      | 2                               | 0.00          |
| 07/02/2013 | R201 On 01-August-13   |        |              | Bond Future | 5.07      | 105.9250                      | 5.0704    | 105.9250                        | 0.00          |
| 07/02/2013 | R201 On 01-August-13   | 107.45 | Call         | Bond Future | 68670     | 69                            | 68670     | 69                              | 0.00          |
| 07/02/2013 | R201 On 01-August-13   | 107.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-November-13 |        |              | Bond Future | 5.00      | 107.4264                      | 5.0049    | 107.4264                        | 0.00          |
| 07/02/2013 | R201 On 07-November-13 | 4.80   | Call         | Bond Future | 210       | 0                             | 210       | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-November-13 | 4.81   | Call         | Bond Future | 214       | 0                             | 214       | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-November-13 | 4.79   | Call         | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-November-13 | 4.79   | Put          | Bond Future | 441       | 0                             | 441       | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-November-13 | 4.81   | Put          | Bond Future | 428       | 0                             | 428       | 0                               | 0.00          |
| 07/02/2013 | R201 On 07-November-13 | 4.80   | Put          | Bond Future | 435       | 0                             | 435       | 0                               | 0.00          |
| 07/02/2013 | R202 On 07-February-13 |        |              | Bond Future | 211.40    | 211.4236                      | 211.4035  | 211.4236                        | 0.00          |
| 07/02/2013 | R202 On 07-February-13 | 204.99 | Call         | Bond Future | 6414      | 6                             | 6414      | 6                               | 0.00          |
| 07/02/2013 | R202 On 07-February-13 | 205.01 | Call         | Bond Future | 6394      | 6                             | 6394      | 6                               | 0.00          |
| 07/02/2013 | R202 On 07-February-13 | 205.00 | Call         | Bond Future | 6404      | 6                             | 6404      | 6                               | 0.00          |
| 07/02/2013 | R202 On 07-February-13 | 205.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R202 On 07-February-13 | 205.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R202 On 07-February-13 | 204.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R202 On 02-May-13      |        |              | Bond Future | 213.82    | 213.9906                      | 213.8244  | 213.9906                        | 49,442.00     |
| 07/02/2013 | R202 On 02-May-13      | 211.04 | Call         | Bond Future | 2784      | 3                             | 2784      | 3                               | 0.00          |
| 07/02/2013 | R202 On 02-May-13      | 211.05 | Call         | Bond Future | 2774      | 3                             | 2774      | 3                               | 0.00          |
| 07/02/2013 | R202 On 02-May-13      | 211.06 | Call         | Bond Future | 2764      | 3                             | 2764      | 3                               | 0.00          |
| 07/02/2013 | R202 On 02-May-13      | 211.06 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R202 On 02-May-13      | 211.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R202 On 02-May-13      | 211.04 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 |        |              | Bond Future | 5.72      | 113.4878                      | 5.7200    | 113.4878                        | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 5.54   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 6.11   | Call         | Bond Future | 1633      | 2                             | 1633      | 2                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 3032      | 3                             | 3032      | 3                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 3440      | 3                             | 3440      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R203 On 07-February-13 | 6.65   | Call         | Bond Future | 3845      | 4                             | 3845      | 4                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 6.94   | Call         | Bond Future | 5010      | 5                             | 5010      | 5                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 7.15   | Call         | Bond Future | 5844      | 6                             | 5844      | 6                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 3236      | 3                             | 3236      | 3                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 7.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 6.94   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 6.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 6.11   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R203 On 07-February-13 | 5.54   | Put          | Bond Future | 764       | 1                             | 764       | 1                               | 0.00          |
| 07/02/2013 | R203 On 02-May-13      |        |              | Bond Future | 5.77      | 110.6963                      | 5.7692    | 110.6963                        | 10,716.00     |
| 07/02/2013 | R203 On 02-May-13      | 5.90   | Call         | Bond Future | 1128      | 1                             | 1128      | 1                               | 0.00          |
| 07/02/2013 | R203 On 02-May-13      | 5.89   | Call         | Bond Future | 1104      | 1                             | 1104      | 1                               | 0.00          |
| 07/02/2013 | R203 On 02-May-13      | 5.91   | Call         | Bond Future | 1152      | 1                             | 1152      | 1                               | 0.00          |
| 07/02/2013 | R203 On 02-May-13      | 5.91   | Put          | Bond Future | 588       | 1                             | 588       | 1                               | 0.00          |
| 07/02/2013 | R203 On 02-May-13      | 5.89   | Put          | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 07/02/2013 | R203 On 02-May-13      | 5.90   | Put          | Bond Future | 603       | 1                             | 603       | 1                               | 0.00          |
| 07/02/2013 | R203 On 01-August-13   |        |              | Bond Future | 5.80      | 112.1473                      | 5.7999    | 112.1473                        | 0.00          |
| 07/02/2013 | R203 On 01-August-13   | 109.11 | Call         | Bond Future | 98849     | 99                            | 98849     | 99                              | 0.00          |
| 07/02/2013 | R203 On 01-August-13   | 109.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R203 On 07-November-13 |        |              | Bond Future | 5.84      | 109.5773                      | 5.8403    | 109.5773                        | 0.00          |
| 07/02/2013 | R203 On 07-November-13 | 571.00 | Call         | Bond Future | 107262    | 107                           | 107262    | 107                             | 0.00          |
| 07/02/2013 | R203 On 07-November-13 | 5.99   | Call         | Bond Future | 1683      | 2                             | 1683      | 2                               | 0.00          |
| 07/02/2013 | R203 On 07-November-13 | 6.00   | Call         | Bond Future | 1703      | 2                             | 1703      | 2                               | 0.00          |
| 07/02/2013 | R203 On 07-November-13 | 6.01   | Call         | Bond Future | 1724      | 2                             | 1724      | 2                               | 0.00          |
| 07/02/2013 | R203 On 07-November-13 | 5.71   | Call         | Bond Future | 1163      | 1                             | 1163      | 1                               | 15.00         |
| 07/02/2013 | R203 On 07-November-13 | 5.71   | Put          | Bond Future | 1629      | 2                             | 1629      | 2                               | 0.00          |
| 07/02/2013 | R203 On 07-November-13 | 6.01   | Put          | Bond Future | 1121      | 1                             | 1121      | 1                               | 0.00          |
| 07/02/2013 | R203 On 07-November-13 | 6.00   | Put          | Bond Future | 1136      | 1                             | 1136      | 1                               | 0.00          |
| 07/02/2013 | R203 On 07-November-13 | 5.99   | Put          | Bond Future | 1151      | 1                             | 1151      | 1                               | 0.00          |
| 07/02/2013 | R203 On 07-November-13 | 571.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R204 On 07-February-13 |        |              | Bond Future | 5.98      | 111.0054                      | 5.9750    | 111.0054                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R204 On 07-February-13 | 7.29   | Call         | Bond Future | 6549      | 7                             | 6549      | 7                               | 0.00          |
| 07/02/2013 | R204 On 07-February-13 | 7.45   | Call         | Bond Future | 7312      | 7                             | 7312      | 7                               | 0.00          |
| 07/02/2013 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 9654      | 10                            | 9654      | 10                              | 0.00          |
| 07/02/2013 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 10115     | 10                            | 10115     | 10                              | 0.00          |
| 07/02/2013 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 9885      | 10                            | 9885      | 10                              | 0.00          |
| 07/02/2013 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R204 On 07-February-13 | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R204 On 07-February-13 | 7.29   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R204 On 02-May-13      |        |              | Bond Future | 6.03      | 112.3404                      | 6.0329    | 112.3404                        | 6,807.00      |
| 07/02/2013 | R204 On 02-May-13      | 6.30   | Call         | Bond Future | 1937      | 2                             | 1937      | 2                               | 0.00          |
| 07/02/2013 | R204 On 02-May-13      | 6.31   | Call         | Bond Future | 1971      | 2                             | 1971      | 2                               | 0.00          |
| 07/02/2013 | R204 On 02-May-13      | 6.29   | Call         | Bond Future | 1904      | 2                             | 1904      | 2                               | 0.00          |
| 07/02/2013 | R204 On 02-May-13      | 6.29   | Put          | Bond Future | 635       | 1                             | 635       | 1                               | 0.00          |
| 07/02/2013 | R204 On 02-May-13      | 6.31   | Put          | Bond Future | 604       | 1                             | 604       | 1                               | 0.00          |
| 07/02/2013 | R204 On 02-May-13      | 6.30   | Put          | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 07/02/2013 | R204 On 01-August-13   |        |              | Bond Future | 6.07      | 109.7864                      | 6.0750    | 109.7864                        | 0.00          |
| 07/02/2013 | R204 On 01-August-13   | 110.75 | Call         | Bond Future | 100826    | 101                           | 100826    | 101                             | 0.00          |
| 07/02/2013 | R204 On 01-August-13   | 110.75 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R204 On 07-November-13 |        |              | Bond Future | 6.12      | 111.3425                      | 6.1227    | 111.3425                        | 0.00          |
| 07/02/2013 | R204 On 07-November-13 | 6.30   | Call         | Bond Future | 2452      | 3                             | 2452      | 3                               | 0.00          |
| 07/02/2013 | R204 On 07-November-13 | 6.31   | Call         | Bond Future | 2478      | 3                             | 2478      | 3                               | 0.00          |
| 07/02/2013 | R204 On 07-November-13 | 7.00   | Call         | Bond Future | 4587      | 5                             | 4587      | 5                               | 0.00          |
| 07/02/2013 | R204 On 07-November-13 | 6.29   | Call         | Bond Future | 2426      | 2                             | 2426      | 2                               | 0.00          |
| 07/02/2013 | R204 On 07-November-13 | 6.29   | Put          | Bond Future | 1669      | 2                             | 1669      | 2                               | 0.00          |
| 07/02/2013 | R204 On 07-November-13 | 7.00   | Put          | Bond Future | 691       | 1                             | 691       | 1                               | 180.00        |
| 07/02/2013 | R204 On 07-November-13 | 6.31   | Put          | Bond Future | 1631      | 2                             | 1631      | 2                               | 0.00          |
| 07/02/2013 | R204 On 07-November-13 | 6.30   | Put          | Bond Future | 1650      | 2                             | 1650      | 2                               | 0.00          |
| 07/02/2013 | R206 On 07-February-13 |        |              | Bond Future | 5.13      | 102.6879                      | 5.1250    | 102.6879                        | 0.00          |
| 07/02/2013 | R206 On 07-February-13 | 4.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-February-13 | 5.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 743       | 1                             | 743       | 1                               | 0.00          |
| 07/02/2013 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 833       | 1                             | 833       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 788       | 1                             | 788       | 1                               | 0.00          |
| 07/02/2013 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-February-13 | 5.00   | Put          | Bond Future | 113       | 0                             | 113       | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-February-13 | 4.76   | Put          | Bond Future | 331       | 0                             | 331       | 0                               | 0.00          |
| 07/02/2013 | R206 On 02-May-13      |        |              | Bond Future | 5.11      | 103.9228                      | 5.1064    | 103.9228                        | 23.00         |
| 07/02/2013 | R206 On 02-May-13      | 3.40   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R206 On 02-May-13      | 3.41   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R206 On 02-May-13      | 3.39   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R206 On 02-May-13      | 3.39   | Put          | Bond Future | 1182      | 1                             | 1182      | 1                               | 0.00          |
| 07/02/2013 | R206 On 02-May-13      | 3.41   | Put          | Bond Future | 1168      | 1                             | 1168      | 1                               | 0.00          |
| 07/02/2013 | R206 On 02-May-13      | 3.40   | Put          | Bond Future | 1175      | 1                             | 1175      | 1                               | 0.00          |
| 07/02/2013 | R206 On 01-August-13   |        |              | Bond Future | 4.96      | 101.5232                      | 4.9633    | 101.5232                        | 0.00          |
| 07/02/2013 | R206 On 01-August-13   | 103.94 | Call         | Bond Future | 30516     | 31                            | 30516     | 31                              | 0.00          |
| 07/02/2013 | R206 On 01-August-13   | 103.94 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-November-13 |        |              | Bond Future | 4.42      | 102.9621                      | 4.4169    | 102.9621                        | 0.00          |
| 07/02/2013 | R206 On 07-November-13 | 4.30   | Call         | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-November-13 | 4.29   | Call         | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-November-13 | 4.31   | Call         | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-November-13 | 4.31   | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-November-13 | 4.29   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 07/02/2013 | R206 On 07-November-13 | 4.30   | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 07/02/2013 | R207 On 07-February-13 |        |              | Bond Future | 6.27      | 105.9288                      | 6.2700    | 105.9288                        | 0.00          |
| 07/02/2013 | R207 On 07-February-13 | 7.66   | Call         | Bond Future | 7609      | 8                             | 7609      | 8                               | 0.00          |
| 07/02/2013 | R207 On 07-February-13 | 7.80   | Call         | Bond Future | 8337      | 8                             | 8337      | 8                               | 0.00          |
| 07/02/2013 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 10381     | 10                            | 10381     | 10                              | 0.00          |
| 07/02/2013 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 10633     | 11                            | 10633     | 11                              | 0.00          |
| 07/02/2013 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 10884     | 11                            | 10884     | 11                              | 0.00          |
| 07/02/2013 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R207 On 07-February-13 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R207 On 07-February-13 | 7.66   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R207 On 02-May-13      |        |              | Bond Future | 6.33      | 107.2028                      | 6.3263    | 107.2028                        | 5,051.00      |
| 07/02/2013 | R207 On 02-May-13      | 6.45   | Call         | Bond Future | 1758      | 2                             | 1758      | 2                               | 0.00          |
| 07/02/2013 | R207 On 02-May-13      | 6.46   | Call         | Bond Future | 1790      | 2                             | 1790      | 2                               | 0.00          |
| 07/02/2013 | R207 On 02-May-13      | 6.44   | Call         | Bond Future | 1726      | 2                             | 1726      | 2                               | 0.00          |
| 07/02/2013 | R207 On 02-May-13      | 6.44   | Put          | Bond Future | 1097      | 1                             | 1097      | 1                               | 0.00          |
| 07/02/2013 | R207 On 02-May-13      | 6.46   | Put          | Bond Future | 1051      | 1                             | 1051      | 1                               | 0.00          |
| 07/02/2013 | R207 On 02-May-13      | 6.45   | Put          | Bond Future | 1074      | 1                             | 1074      | 1                               | 0.00          |
| 07/02/2013 | R207 On 01-August-13   |        |              | Bond Future | 6.38      | 104.9715                      | 6.3780    | 104.9715                        | 0.00          |
| 07/02/2013 | R207 On 01-August-13   | 106.18 | Call         | Bond Future | 97404     | 97                            | 97404     | 97                              | 0.00          |
| 07/02/2013 | R207 On 01-August-13   | 106.18 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R207 On 07-November-13 |        |              | Bond Future | 6.43      | 106.4594                      | 6.4325    | 106.4594                        | 0.00          |
| 07/02/2013 | R207 On 07-November-13 | 6.70   | Call         | Bond Future | 3208      | 3                             | 3208      | 3                               | 0.00          |
| 07/02/2013 | R207 On 07-November-13 | 6.71   | Call         | Bond Future | 3239      | 3                             | 3239      | 3                               | 0.00          |
| 07/02/2013 | R207 On 07-November-13 | 6.69   | Call         | Bond Future | 3178      | 3                             | 3178      | 3                               | 0.00          |
| 07/02/2013 | R207 On 07-November-13 | 6.69   | Put          | Bond Future | 1860      | 2                             | 1860      | 2                               | 0.00          |
| 07/02/2013 | R207 On 07-November-13 | 6.71   | Put          | Bond Future | 1820      | 2                             | 1820      | 2                               | 0.00          |
| 07/02/2013 | R207 On 07-November-13 | 6.70   | Put          | Bond Future | 1840      | 2                             | 1840      | 2                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 |        |              | Bond Future | 6.41      | 104.5545                      | 6.4100    | 104.5545                        | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 9498      | 9                             | 9498      | 9                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 9778      | 10                            | 9778      | 10                              | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 8.83   | Call         | Bond Future | 14019     | 14                            | 14019     | 14                              | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 6.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 7.78   | Call         | Bond Future | 8251      | 8                             | 8251      | 8                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 9216      | 9                             | 9216      | 9                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 7.85   | Call         | Bond Future | 8650      | 9                             | 8650      | 9                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 7.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 7.78   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 6.00   | Put          | Bond Future | 2642      | 3                             | 2642      | 3                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 8.83   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R208 On 02-May-13      |        |              | Bond Future | 6.46      | 102.4191                      | 6.4638    | 102.4191                        | 15,418.00     |
| 07/02/2013 | R208 On 02-May-13      | 6.66   | Call         | Bond Future | 2250      | 2                             | 2250      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R208 On 02-May-13      | 6.65   | Call         | Bond Future | 2213      | 2                             | 2213      | 2                               | 0.00          |
| 07/02/2013 | R208 On 02-May-13      | 6.64   | Call         | Bond Future | 2175      | 2                             | 2175      | 2                               | 0.00          |
| 07/02/2013 | R208 On 02-May-13      | 6.64   | Put          | Bond Future | 1094      | 1                             | 1094      | 1                               | 0.00          |
| 07/02/2013 | R208 On 02-May-13      | 6.65   | Put          | Bond Future | 1070      | 1                             | 1070      | 1                               | 0.00          |
| 07/02/2013 | R208 On 02-May-13      | 6.66   | Put          | Bond Future | 1047      | 1                             | 1047      | 1                               | 0.00          |
| 07/02/2013 | R208 On 01-August-13   |        |              | Bond Future | 6.51      | 103.7615                      | 6.5121    | 103.7615                        | 0.00          |
| 07/02/2013 | R208 On 01-August-13   | 101.40 | Call         | Bond Future | 94721     | 95                            | 94721     | 95                              | 0.00          |
| 07/02/2013 | R208 On 01-August-13   | 101.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R208 On 07-November-13 |        |              | Bond Future | 6.57      | 101.8364                      | 6.5678    | 101.8364                        | 0.00          |
| 07/02/2013 | R208 On 07-November-13 | 6.81   | Call         | Bond Future | 3673      | 4                             | 3673      | 4                               | 0.00          |
| 07/02/2013 | R208 On 07-November-13 | 7.50   | Call         | Bond Future | 6307      | 6                             | 6307      | 6                               | 0.00          |
| 07/02/2013 | R208 On 07-November-13 | 6.79   | Call         | Bond Future | 3607      | 4                             | 3607      | 4                               | 0.00          |
| 07/02/2013 | R208 On 07-November-13 | 6.80   | Call         | Bond Future | 3640      | 4                             | 3640      | 4                               | 0.00          |
| 07/02/2013 | R208 On 07-November-13 | 6.80   | Put          | Bond Future | 2301      | 2                             | 2301      | 2                               | 0.00          |
| 07/02/2013 | R208 On 07-November-13 | 6.79   | Put          | Bond Future | 2325      | 2                             | 2325      | 2                               | 0.00          |
| 07/02/2013 | R208 On 07-November-13 | 7.50   | Put          | Bond Future | 1060      | 1                             | 1060      | 1                               | 230.00        |
| 07/02/2013 | R208 On 07-November-13 | 6.81   | Put          | Bond Future | 2277      | 2                             | 2277      | 2                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 |        |              | Bond Future | 8.18      | 82.2254                       | 8.1750    | 82.2254                         | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 8.63   | Call         | Bond Future | 3815      | 4                             | 3815      | 4                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 8.83   | Call         | Bond Future | 5403      | 5                             | 5403      | 5                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6330      | 6                             | 6330      | 6                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 9.06   | Call         | Bond Future | 7165      | 7                             | 7165      | 7                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 9.10   | Call         | Bond Future | 7465      | 7                             | 7465      | 7                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 7090      | 7                             | 7090      | 7                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6712      | 6                             | 6712      | 6                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 9.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 9.06   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 8.83   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R209 On 07-February-13 | 8.63   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R209 On 02-May-13      |        |              | Bond Future | 8.26      | 80.0727                       | 8.2574    | 80.0727                         | 8,814.00      |
| 07/02/2013 | R209 On 02-May-13      | 8.01   | Call         | Bond Future | 1619      | 2                             | 1619      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R209 On 02-May-13      | 8.00   | Call         | Bond Future | 1587      | 2                             | 1587      | 2                               | 0.00          |
| 07/02/2013 | R209 On 02-May-13      | 7.99   | Call         | Bond Future | 1555      | 2                             | 1555      | 2                               | 0.00          |
| 07/02/2013 | R209 On 02-May-13      | 7.99   | Put          | Bond Future | 3898      | 4                             | 3898      | 4                               | 0.00          |
| 07/02/2013 | R209 On 02-May-13      | 8.00   | Put          | Bond Future | 3840      | 4                             | 3840      | 4                               | 0.00          |
| 07/02/2013 | R209 On 02-May-13      | 8.01   | Put          | Bond Future | 3783      | 4                             | 3783      | 4                               | 0.00          |
| 07/02/2013 | R209 On 01-August-13   |        |              | Bond Future | 8.33      | 81.1223                       | 8.3254    | 81.1223                         | 0.00          |
| 07/02/2013 | R209 On 01-August-13   | 79.36  | Call         | Bond Future | 71224     | 71                            | 71224     | 71                              | 0.00          |
| 07/02/2013 | R209 On 01-August-13   | 79.36  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R209 On 07-November-13 |        |              | Bond Future | 8.40      | 79.1277                       | 8.4012    | 79.1277                         | 0.00          |
| 07/02/2013 | R209 On 07-November-13 | 8.81   | Call         | Bond Future | 6987      | 7                             | 6987      | 7                               | 0.00          |
| 07/02/2013 | R209 On 07-November-13 | 9.50   | Call         | Bond Future | 10388     | 10                            | 10388     | 10                              | 0.00          |
| 07/02/2013 | R209 On 07-November-13 | 8.79   | Call         | Bond Future | 6894      | 7                             | 6894      | 7                               | 0.00          |
| 07/02/2013 | R209 On 07-November-13 | 8.80   | Call         | Bond Future | 6940      | 7                             | 6940      | 7                               | 0.00          |
| 07/02/2013 | R209 On 07-November-13 | 8.80   | Put          | Bond Future | 3726      | 4                             | 3726      | 4                               | 0.00          |
| 07/02/2013 | R209 On 07-November-13 | 8.79   | Put          | Bond Future | 3758      | 4                             | 3758      | 4                               | 0.00          |
| 07/02/2013 | R209 On 07-November-13 | 9.50   | Put          | Bond Future | 2009      | 2                             | 2009      | 2                               | 180.00        |
| 07/02/2013 | R209 On 07-November-13 | 8.81   | Put          | Bond Future | 3695      | 4                             | 3695      | 4                               | 0.00          |
| 07/02/2013 | R210 On 07-February-13 |        |              | Bond Future | 164.86    | 164.8802                      | 164.8627  | 164.8802                        | 0.00          |
| 07/02/2013 | R210 On 07-February-13 | 156.99 | Call         | Bond Future | 7873      | 8                             | 7873      | 8                               | 0.00          |
| 07/02/2013 | R210 On 07-February-13 | 157.01 | Call         | Bond Future | 7853      | 8                             | 7853      | 8                               | 0.00          |
| 07/02/2013 | R210 On 07-February-13 | 157.00 | Call         | Bond Future | 7863      | 8                             | 7863      | 8                               | 0.00          |
| 07/02/2013 | R210 On 07-February-13 | 157.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R210 On 07-February-13 | 157.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R210 On 07-February-13 | 156.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R210 On 02-May-13      |        |              | Bond Future | 164.29    | 165.0251                      | 164.2883  | 165.0251                        | 1,244.00      |
| 07/02/2013 | R210 On 02-May-13      | 161.14 | Call         | Bond Future | 3148      | 4                             | 3148      | 4                               | 0.00          |
| 07/02/2013 | R210 On 02-May-13      | 161.15 | Call         | Bond Future | 3138      | 4                             | 3138      | 4                               | 0.00          |
| 07/02/2013 | R210 On 02-May-13      | 161.16 | Call         | Bond Future | 3128      | 4                             | 3128      | 4                               | 0.00          |
| 07/02/2013 | R210 On 02-May-13      | 161.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R210 On 02-May-13      | 161.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R210 On 02-May-13      | 161.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R211 On 07-February-13 |        |              | Bond Future | 126.48    | 126.5026                      | 126.4836  | 126.5026                        | 0.00          |
| 07/02/2013 | R211 On 07-February-13 | 122.99 | Call         | Bond Future | 3494      | 4                             | 3494      | 4                               | 0.00          |
| 07/02/2013 | R211 On 07-February-13 | 123.01 | Call         | Bond Future | 3474      | 3                             | 3474      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R211 On 07-February-13 | 123.00 | Call         | Bond Future | 3484      | 4                             | 3484      | 4                               | 0.00          |
| 07/02/2013 | R211 On 07-February-13 | 123.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R211 On 07-February-13 | 123.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R211 On 07-February-13 | 122.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R211 On 02-May-13      |        |              | Bond Future | 128.03    | 128.0385                      | 128.0317  | 128.0385                        | 529.00        |
| 07/02/2013 | R211 On 02-May-13      | 125.69 | Call         | Bond Future | 2342      | 2                             | 2342      | 2                               | 0.00          |
| 07/02/2013 | R211 On 02-May-13      | 125.70 | Call         | Bond Future | 2332      | 2                             | 2332      | 2                               | 0.00          |
| 07/02/2013 | R211 On 02-May-13      | 125.71 | Call         | Bond Future | 2322      | 2                             | 2322      | 2                               | 0.00          |
| 07/02/2013 | R211 On 02-May-13      | 125.71 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R211 On 02-May-13      | 125.70 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R211 On 02-May-13      | 125.69 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R212 On 07-February-13 |        |              | Bond Future | 133.13    | 133.1486                      | 133.1322  | 133.1486                        | 0.00          |
| 07/02/2013 | R212 On 07-February-13 | 128.99 | Call         | Bond Future | 4142      | 4                             | 4142      | 4                               | 0.00          |
| 07/02/2013 | R212 On 07-February-13 | 129.01 | Call         | Bond Future | 4122      | 4                             | 4122      | 4                               | 0.00          |
| 07/02/2013 | R212 On 07-February-13 | 129.00 | Call         | Bond Future | 4132      | 4                             | 4132      | 4                               | 0.00          |
| 07/02/2013 | R212 On 07-February-13 | 129.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R212 On 07-February-13 | 129.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R212 On 07-February-13 | 128.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R212 On 02-May-13      |        |              | Bond Future | 134.65    | 134.7652                      | 134.6532  | 134.7652                        | 20,170.00     |
| 07/02/2013 | R212 On 02-May-13      | 131.09 | Call         | Bond Future | 3563      | 4                             | 3563      | 4                               | 0.00          |
| 07/02/2013 | R212 On 02-May-13      | 131.10 | Call         | Bond Future | 3553      | 4                             | 3553      | 4                               | 0.00          |
| 07/02/2013 | R212 On 02-May-13      | 131.11 | Call         | Bond Future | 3543      | 4                             | 3543      | 4                               | 0.00          |
| 07/02/2013 | R212 On 02-May-13      | 131.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R212 On 02-May-13      | 131.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R212 On 02-May-13      | 131.09 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R213 On 07-February-13 |        |              | Bond Future | 7.86      | 94.6452                       | 7.8600    | 94.6452                         | 0.00          |
| 07/02/2013 | R213 On 07-February-13 | 8.90   | Call         | Bond Future | 8694      | 8                             | 8694      | 8                               | 0.00          |
| 07/02/2013 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 9081      | 9                             | 9081      | 9                               | 0.00          |
| 07/02/2013 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 9465      | 9                             | 9465      | 9                               | 0.00          |
| 07/02/2013 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 9847      | 10                            | 9847      | 10                              | 0.00          |
| 07/02/2013 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R213 On 07-February-13 | 8.90   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2013 | R213 On 02-May-13      |        |              | Bond Future | 7.94      | 92.2494                       | 7.9404    | 92.2494                         | 10,514.00     |
| 07/02/2013 | R213 On 02-May-13      | 7.86   | Call         | Bond Future | 2351      | 2                             | 2351      | 2                               | 0.00          |
| 07/02/2013 | R213 On 02-May-13      | 7.85   | Call         | Bond Future | 2311      | 2                             | 2311      | 2                               | 0.00          |
| 07/02/2013 | R213 On 02-May-13      | 7.84   | Call         | Bond Future | 2271      | 2                             | 2271      | 2                               | 0.00          |
| 07/02/2013 | R213 On 02-May-13      | 7.84   | Put          | Bond Future | 3165      | 3                             | 3165      | 3                               | 0.00          |
| 07/02/2013 | R213 On 02-May-13      | 7.85   | Put          | Bond Future | 3115      | 3                             | 3115      | 3                               | 0.00          |
| 07/02/2013 | R213 On 02-May-13      | 7.86   | Put          | Bond Future | 3066      | 3                             | 3066      | 3                               | 0.00          |
| 07/02/2013 | R213 On 01-August-13   |        |              | Bond Future | 8.01      | 93.4585                       | 8.0073    | 93.4585                         | 0.00          |
| 07/02/2013 | R213 On 01-August-13   | 91.25  | Call         | Bond Future | 82988     | 83                            | 82988     | 83                              | 0.00          |
| 07/02/2013 | R213 On 01-August-13   | 91.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R213 On 07-November-13 |        |              | Bond Future | 8.08      | 91.2462                       | 8.0837    | 91.2462                         | 0.00          |
| 07/02/2013 | R213 On 07-November-13 | 8.61   | Call         | Bond Future | 7502      | 7                             | 7502      | 7                               | 0.00          |
| 07/02/2013 | R213 On 07-November-13 | 8.59   | Call         | Bond Future | 7402      | 7                             | 7402      | 7                               | 0.00          |
| 07/02/2013 | R213 On 07-November-13 | 8.60   | Call         | Bond Future | 7452      | 7                             | 7452      | 7                               | 0.00          |
| 07/02/2013 | R213 On 07-November-13 | 8.60   | Put          | Bond Future | 3184      | 3                             | 3184      | 3                               | 0.00          |
| 07/02/2013 | R213 On 07-November-13 | 8.59   | Put          | Bond Future | 3213      | 3                             | 3213      | 3                               | 0.00          |
| 07/02/2013 | R213 On 07-November-13 | 8.61   | Put          | Bond Future | 3154      | 3                             | 3154      | 3                               | 0.00          |
| 07/02/2013 | R214 On 07-February-13 |        |              | Bond Future | 8.21      | 84.1193                       | 8.2050    | 84.1193                         | 0.00          |
| 07/02/2013 | R214 On 07-February-13 | 8.59   | Call         | Bond Future | 3430      | 3                             | 3430      | 3                               | 0.00          |
| 07/02/2013 | R214 On 07-February-13 | 8.61   | Call         | Bond Future | 3601      | 3                             | 3601      | 3                               | 0.00          |
| 07/02/2013 | R214 On 07-February-13 | 8.60   | Call         | Bond Future | 3516      | 3                             | 3516      | 3                               | 0.00          |
| 07/02/2013 | R214 On 07-February-13 | 8.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R214 On 07-February-13 | 8.61   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R214 On 07-February-13 | 8.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R214 On 02-May-13      |        |              | Bond Future | 8.28      | 81.8493                       | 8.2840    | 81.8493                         | 2,034.00      |
| 07/02/2013 | R214 On 02-May-13      | 84.31  | Call         | Bond Future | 73123     | 73                            | 73123     | 73                              | 0.00          |
| 07/02/2013 | R214 On 02-May-13      | 84.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2013 | R214 On 01-August-13   |        |              | Bond Future | 8.35      | 82.9222                       | 8.3491    | 82.9222                         | 0.00          |
| 07/02/2013 | R214 On 01-August-13   | 84.31  | Call         | Bond Future | 72528     | 72                            | 72528     | 72                              | 0.00          |
| 07/02/2013 | R214 On 01-August-13   | 84.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |