



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For November 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 2025 On 07-November-13  |        |              | Bond Future        | 109.89    | 110.0014                      | 109.8919  | 110.0014                        | 0.00          |
| 05/11/2013 | 2025 On 07-November-13  | 111.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2025 On 07-November-13  | 111.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2025 On 07-November-13  | 110.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2025 On 07-November-13  | 111.01 | Put          | Bond Future        | 1118      | 1                             | 1118      | 1                               | 0.00          |
| 05/11/2013 | 2025 On 07-November-13  | 111.00 | Put          | Bond Future        | 1108      | 1                             | 1108      | 1                               | 0.00          |
| 05/11/2013 | 2025 On 07-November-13  | 110.99 | Put          | Bond Future        | 1098      | 1                             | 1098      | 1                               | 0.00          |
| 05/11/2013 | 2025 On 06-February-14  |        |              | Bond Future        | 110.26    | 110.3740                      | 110.2630  | 110.3740                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | 2025 On 06-February-14 | 110.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2025 On 06-February-14 | 111.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2025 On 06-February-14 | 111.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2025 On 06-February-14 | 111.00 | Put          | Bond Future | 737       | 1                             | 737       | 1                               | 0.00          |
| 05/11/2013 | 2025 On 06-February-14 | 111.01 | Put          | Bond Future | 747       | 1                             | 747       | 1                               | 0.00          |
| 05/11/2013 | 2025 On 06-February-14 | 110.99 | Put          | Bond Future | 727       | 1                             | 727       | 1                               | 0.00          |
| 05/11/2013 | 2037 On 07-November-13 |        |              | Bond Future | 9.07      | 97.1712                       | 9.0742    | 97.1712                         | 154.00        |
| 05/11/2013 | 2037 On 07-November-13 | 9.43   | Call         | Bond Future | 3181      | 3                             | 3181      | 3                               | 0.00          |
| 05/11/2013 | 2037 On 07-November-13 | 9.41   | Call         | Bond Future | 3007      | 3                             | 3007      | 3                               | 0.00          |
| 05/11/2013 | 2037 On 07-November-13 | 9.42   | Call         | Bond Future | 3094      | 3                             | 3094      | 3                               | 0.00          |
| 05/11/2013 | 2037 On 07-November-13 | 9.41   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 07-November-13 | 9.43   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 07-November-13 | 9.42   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 06-February-14 |        |              | Bond Future | 9.17      | 94.1925                       | 9.1704    | 94.1925                         | 1,652.00      |
| 05/11/2013 | 2037 On 06-February-14 | 9.39   | Call         | Bond Future | 1949      | 2                             | 1949      | 2                               | 0.00          |
| 05/11/2013 | 2037 On 06-February-14 | 9.38   | Call         | Bond Future | 1861      | 2                             | 1861      | 2                               | 0.00          |
| 05/11/2013 | 2037 On 06-February-14 | 9.37   | Call         | Bond Future | 1774      | 2                             | 1774      | 2                               | 0.00          |
| 05/11/2013 | 2037 On 06-February-14 | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 06-February-14 | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 06-February-14 | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 08-May-14      |        |              | Bond Future | 9.27      | 95.4536                       | 9.2692    | 95.4536                         | 0.00          |
| 05/11/2013 | 2037 On 08-May-14      | 9.39   | Call         | Bond Future | 1060      | 1                             | 1060      | 1                               | 0.00          |
| 05/11/2013 | 2037 On 08-May-14      | 9.37   | Call         | Bond Future | 886       | 1                             | 886       | 1                               | 0.00          |
| 05/11/2013 | 2037 On 08-May-14      | 9.38   | Call         | Bond Future | 973       | 1                             | 973       | 1                               | 0.00          |
| 05/11/2013 | 2037 On 08-May-14      | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 08-May-14      | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 08-May-14      | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 07-August-14   |        |              | Bond Future | 9.37      | 92.5383                       | 9.3655    | 92.5383                         | 0.00          |
| 05/11/2013 | 2037 On 07-August-14   | 9.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 07-August-14   | 9.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 07-August-14   | 9.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2037 On 07-August-14   | 9.04   | Put          | Bond Future | 2906      | 3                             | 2906      | 3                               | 0.00          |
| 05/11/2013 | 2037 On 07-August-14   | 9.05   | Put          | Bond Future | 2814      | 2                             | 2814      | 2                               | 0.00          |
| 05/11/2013 | 2037 On 07-August-14   | 9.06   | Put          | Bond Future | 2723      | 2                             | 2723      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | 2038 On 07-November-13  |        |              | Bond Future        | 106.44    | 106.0499                      | 106.4430  | 106.0499                        | 0.00          |
| 05/11/2013 | 2038 On 07-November-13  | 110.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2038 On 07-November-13  | 109.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2038 On 07-November-13  | 110.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2038 On 07-November-13  | 109.99 | Put          | Bond Future        | 3547      | 4                             | 3547      | 4                               | 0.00          |
| 05/11/2013 | 2038 On 07-November-13  | 110.00 | Put          | Bond Future        | 3557      | 4                             | 3557      | 4                               | 0.00          |
| 05/11/2013 | 2038 On 07-November-13  | 110.01 | Put          | Bond Future        | 3567      | 4                             | 3567      | 4                               | 0.00          |
| 05/11/2013 | 2038 On 06-February-14  |        |              | Bond Future        | 106.63    | 106.2341                      | 106.6324  | 106.2341                        | 24.00         |
| 05/11/2013 | 2038 On 06-February-14  | 107.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2038 On 06-February-14  | 107.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2038 On 06-February-14  | 106.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2038 On 06-February-14  | 107.00 | Put          | Bond Future        | 368       | 1                             | 368       | 1                               | 0.00          |
| 05/11/2013 | 2038 On 06-February-14  | 106.99 | Put          | Bond Future        | 358       | 1                             | 358       | 1                               | 0.00          |
| 05/11/2013 | 2038 On 06-February-14  | 107.01 | Put          | Bond Future        | 378       | 1                             | 378       | 1                               | 0.00          |
| 05/11/2013 | 2050 On 07-November-13  |        |              | Bond Future        | 110.52    | 110.5224                      | 110.5246  | 110.5224                        | 0.00          |
| 05/11/2013 | 2050 On 07-November-13  | 109.99 | Call         | Bond Future        | 535       | 1                             | 535       | 1                               | 0.00          |
| 05/11/2013 | 2050 On 07-November-13  | 110.00 | Call         | Bond Future        | 525       | 1                             | 525       | 1                               | 0.00          |
| 05/11/2013 | 2050 On 07-November-13  | 110.01 | Call         | Bond Future        | 515       | 1                             | 515       | 1                               | 0.00          |
| 05/11/2013 | 2050 On 07-November-13  | 110.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2050 On 07-November-13  | 109.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2050 On 07-November-13  | 110.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2050 On 06-February-14  |        |              | Bond Future        | 110.63    | 110.6297                      | 110.6318  | 110.6297                        | 472.00        |
| 05/11/2013 | 2050 On 06-February-14  | 110.00 | Call         | Bond Future        | 632       | 1                             | 632       | 1                               | 0.00          |
| 05/11/2013 | 2050 On 06-February-14  | 109.99 | Call         | Bond Future        | 642       | 1                             | 642       | 1                               | 0.00          |
| 05/11/2013 | 2050 On 06-February-14  | 110.01 | Call         | Bond Future        | 622       | 1                             | 622       | 1                               | 0.00          |
| 05/11/2013 | 2050 On 06-February-14  | 110.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2050 On 06-February-14  | 109.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 2050 On 06-February-14  | 110.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | AL37 On 07-November-13  |        |              | Index Future       | 410.83    | 411.1550                      | 410.8340  | 411.1550                        | 0.00          |
| 05/11/2013 | AL37 On 06-February-14  |        |              | Index Future       | 416.24    | 416.5620                      | 416.2370  | 416.5620                        | 0.00          |
| 05/11/2013 | AL37 On 08-May-14       |        |              | Index Future       | 421.81    | 422.1390                      | 421.8100  | 422.1390                        | 0.00          |
| 05/11/2013 | AL7T On 07-November-13  |        |              | Index Future       | 484.60    | 484.8600                      | 484.5970  | 484.8600                        | 0.00          |
| 05/11/2013 | AL7T On 06-February-14  |        |              | Index Future       | 490.97    | 491.2370                      | 490.9700  | 491.2370                        | 1.00          |
| 05/11/2013 | AL7T On 08-May-14       |        |              | Index Future       | 497.54    | 497.8130                      | 497.5430  | 497.8130                        | 0.00          |
| 05/11/2013 | ALBI On 07-November-13  |        |              | Index Future       | 434.65    | 435.2610                      | 434.6450  | 435.2610                        | 228.00        |
| 05/11/2013 | ALBI On 06-February-14  |        |              | Index Future       | 440.36    | 440.9850                      | 440.3610  | 440.9850                        | 785.00        |
| 05/11/2013 | ALBI On 08-May-14       |        |              | Index Future       | 446.26    | 446.8890                      | 446.2560  | 446.8890                        | 85.00         |
| 05/11/2013 | ALBI On 07-August-14    |        |              | Index Future       | 452.53    | 453.1690                      | 452.5270  | 453.1690                        | 0.00          |
| 05/11/2013 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 05/11/2013 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/11/2013 | EL28 On 07-November-13  |        |              | Bond Future        | 111.15    | 111.1486                      | 111.1508  | 111.1486                        | 0.00          |
| 05/11/2013 | EL28 On 07-November-13  | 110.00 | Call         | Bond Future        | 1151      | 1                             | 1151      | 1                               | 0.00          |
| 05/11/2013 | EL28 On 07-November-13  | 109.99 | Call         | Bond Future        | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 05/11/2013 | EL28 On 07-November-13  | 110.01 | Call         | Bond Future        | 1141      | 1                             | 1141      | 1                               | 0.00          |
| 05/11/2013 | EL28 On 07-November-13  | 110.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | EL28 On 07-November-13  | 110.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | EL28 On 07-November-13  | 109.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | EL28 On 06-February-14  |        |              | Bond Future        | 112.63    | 112.6243                      | 112.6265  | 112.6243                        | 0.00          |
| 05/11/2013 | EL28 On 06-February-14  | 111.01 | Call         | Bond Future        | 1616      | 2                             | 1616      | 2                               | 0.00          |
| 05/11/2013 | EL28 On 06-February-14  | 110.99 | Call         | Bond Future        | 1636      | 2                             | 1636      | 2                               | 0.00          |
| 05/11/2013 | EL28 On 06-February-14  | 111.00 | Call         | Bond Future        | 1626      | 2                             | 1626      | 2                               | 0.00          |
| 05/11/2013 | EL28 On 06-February-14  | 110.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | EL28 On 06-February-14  | 111.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | EL28 On 06-February-14  | 111.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | ES33 On 07-November-13  |        |              | Bond Future        | 9.60      | 82.9655                       | 9.6001    | 82.9655                         | 6,292.00      |
| 05/11/2013 | ES33 On 07-November-13  | 8.49   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | ES33 On 07-November-13  | 8.50   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | ES33 On 07-November-13  | 8.51   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | ES33 On 07-November-13  | 8.49   | Put          | Bond Future        | 9053      | 9                             | 9053      | 9                               | 0.00          |
| 05/11/2013 | ES33 On 07-November-13  | 8.50   | Put          | Bond Future        | 8965      | 9                             | 8965      | 9                               | 0.00          |
| 05/11/2013 | ES33 On 07-November-13  | 8.51   | Put          | Bond Future        | 8877      | 9                             | 8877      | 9                               | 0.00          |
| 05/11/2013 | ES33 On 06-February-14  |        |              | Bond Future        | 9.72      | 84.0566                       | 9.7192    | 84.0566                         | 6,292.00      |
| 05/11/2013 | ES33 On 06-February-14  | 9.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | ES33 On 06-February-14  | 9.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | ES33 On 06-February-14  | 9.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | ES33 On 06-February-14  | 9.55   | Put          | Bond Future        | 1262      | 1                             | 1262      | 1                               | 0.00          |
| 05/11/2013 | ES33 On 06-February-14  | 9.56   | Put          | Bond Future        | 1187      | 1                             | 1187      | 1                               | 0.00          |
| 05/11/2013 | ES33 On 06-February-14  | 9.54   | Put          | Bond Future        | 1338      | 1                             | 1338      | 1                               | 0.00          |
| 05/11/2013 | ES33 On 08-May-14       |        |              | Bond Future        | 9.84      | 81.3995                       | 9.8365    | 81.3995                         | 0.00          |
| 05/11/2013 | ES33 On 08-May-14       | 9.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | ES33 On 08-May-14       | 9.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | ES33 On 08-May-14       | 9.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | ES33 On 08-May-14       | 9.55   | Put          | Bond Future        | 2113      | 2                             | 2113      | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | ES33 On 08-May-14      | 9.54   | Put          | Bond Future  | 2188      | 2                             | 2188      | 2                               | 0.00          |
| 05/11/2013 | ES33 On 08-May-14      | 9.56   | Put          | Bond Future  | 2038      | 2                             | 2038      | 2                               | 0.00          |
| 05/11/2013 | GOVI On 07-November-13 |        |              | GOVI         | 434.17    | 434.7590                      | 434.1700  | 434.7590                        | 38.00         |
| 05/11/2013 | GOVI On 07-November-13 | 446.00 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 07-November-13 | 445.99 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 07-November-13 | 446.01 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 07-November-13 | 446.01 | Put          | GOVI         | 118400    | 11                            | 118400    | 11                              | 0.00          |
| 05/11/2013 | GOVI On 07-November-13 | 446.00 | Put          | GOVI         | 118300    | 11                            | 118300    | 11                              | 0.00          |
| 05/11/2013 | GOVI On 07-November-13 | 445.99 | Put          | GOVI         | 118200    | 11                            | 118200    | 11                              | 0.00          |
| 05/11/2013 | GOVI On 06-February-14 |        |              | GOVI         | 439.88    | 440.4770                      | 439.8800  | 440.4770                        | 351.00        |
| 05/11/2013 | GOVI On 06-February-14 | 439.99 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 06-February-14 | 440.01 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 06-February-14 | 440.00 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 06-February-14 | 439.99 | Put          | GOVI         | 1100      | 0                             | 1100      | 0                               | 0.00          |
| 05/11/2013 | GOVI On 06-February-14 | 440.01 | Put          | GOVI         | 1300      | 0                             | 1300      | 0                               | 0.00          |
| 05/11/2013 | GOVI On 06-February-14 | 440.00 | Put          | GOVI         | 1200      | 0                             | 1200      | 0                               | 0.00          |
| 05/11/2013 | GOVI On 08-May-14      |        |              | GOVI         | 445.77    | 446.3740                      | 445.7690  | 446.3740                        | 0.00          |
| 05/11/2013 | GOVI On 08-May-14      | 442.01 | Call         | GOVI         | 37590     | 4                             | 37590     | 4                               | 0.00          |
| 05/11/2013 | GOVI On 08-May-14      | 442.00 | Call         | GOVI         | 37690     | 4                             | 37690     | 4                               | 0.00          |
| 05/11/2013 | GOVI On 08-May-14      | 441.99 | Call         | GOVI         | 37790     | 4                             | 37790     | 4                               | 0.00          |
| 05/11/2013 | GOVI On 08-May-14      | 442.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 08-May-14      | 442.01 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 08-May-14      | 441.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 07-August-14   |        |              | GOVI         | 452.03    | 452.6460                      | 452.0320  | 452.6460                        | 0.00          |
| 05/11/2013 | GOVI On 07-August-14   | 459.99 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 07-August-14   | 460.00 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 07-August-14   | 460.01 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | GOVI On 07-August-14   | 459.99 | Put          | GOVI         | 79580     | 7                             | 79580     | 7                               | 0.00          |
| 05/11/2013 | GOVI On 07-August-14   | 460.01 | Put          | GOVI         | 79780     | 7                             | 79780     | 7                               | 0.00          |
| 05/11/2013 | GOVI On 07-August-14   | 460.00 | Put          | GOVI         | 79680     | 7                             | 79680     | 7                               | 0.00          |
| 05/11/2013 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 05/11/2013 | IGOV On 07-November-13 |        |              | Index Future | 198.13    | 198.1680                      | 198.1280  | 198.1680                        | 500.00        |
| 05/11/2013 | IGOV On 06-February-14 |        |              | Index Future | 200.76    | 200.7990                      | 200.7580  | 200.7990                        | 1,013.00      |
| 05/11/2013 | IGOV On 08-May-14      |        |              | Index Future | 203.47    | 203.5120                      | 203.4700  | 203.5120                        | 7.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | ILBI On 07-November-13  |        |              | Index Future           | 536.56    | 536.8060                      | 536.5600  | 536.8060                        | 0.00          |
| 05/11/2013 | ILBI On 06-February-14  |        |              | Index Future           | 543.79    | 544.0360                      | 543.7860  | 544.0360                        | 186.00        |
| 05/11/2013 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | (0.0200)                      | 8.8220    | (0.0200)                        | 0.00          |
| 05/11/2013 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 05/11/2013 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 05/11/2013 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 05/11/2013 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 05/11/2013 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 05/11/2013 | JBAF On 20-November-13  |        |              | Jibar Tradeable Future | 5.15      | 94.8400                       | 5.1500    | 94.8400                         | 100.00        |
| 05/11/2013 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 5.16      | 94.8300                       | 5.1600    | 94.8300                         | 1,500.00      |
| 05/11/2013 | JBAF On 15-January-14   |        |              | Jibar Tradeable Future | 5.20      | 94.7900                       | 5.2000    | 94.7900                         | 1,000.00      |
| 05/11/2013 | JBAF On 19-February-14  |        |              | Jibar Tradeable Future | 5.30      | 94.6900                       | 5.3000    | 94.6900                         | 0.00          |
| 05/11/2013 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 5.37      | 94.6000                       | 5.3700    | 94.6000                         | 400.00        |
| 05/11/2013 | JBAF On 16-April-14     |        |              | Jibar Tradeable Future | 5.45      | 94.5200                       | 5.4500    | 94.5200                         | 0.00          |
| 05/11/2013 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.65      | 94.2900                       | 5.6500    | 94.2900                         | 2,000.00      |
| 05/11/2013 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 6.01      | 93.9300                       | 6.0100    | 93.9300                         | 1,000.00      |
| 05/11/2013 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.29      | 93.6600                       | 6.2900    | 93.6600                         | 0.00          |
| 05/11/2013 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.57      | 93.3800                       | 6.5700    | 93.3800                         | 150.00        |
| 05/11/2013 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.83      | 93.1300                       | 6.8300    | 93.1300                         | 2,000.00      |
| 05/11/2013 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 7.10      | 92.8700                       | 7.1000    | 92.8700                         | 0.00          |
| 05/11/2013 | R023 On 07-November-13  |        |              | Bond Future            | 7.76      | 101.5436                      | 7.7642    | 101.5436                        | 10,544.00     |
| 05/11/2013 | R023 On 07-November-13  | 6.50   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R023 On 07-November-13  | 6.49   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R023 On 07-November-13  | 6.51   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R023 On 07-November-13  | 6.50   | Put          | Bond Future            | 8717      | 9                             | 8717      | 9                               | 0.00          |
| 05/11/2013 | R023 On 07-November-13  | 6.49   | Put          | Bond Future            | 8790      | 9                             | 8790      | 9                               | 0.00          |
| 05/11/2013 | R023 On 07-November-13  | 6.51   | Put          | Bond Future            | 8644      | 9                             | 8644      | 9                               | 0.00          |
| 05/11/2013 | R023 On 06-February-14  |        |              | Bond Future            | 7.86      | 102.8792                      | 7.8624    | 102.8792                        | 11,257.00     |
| 05/11/2013 | R023 On 06-February-14  | 7.85   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R023 On 06-February-14  | 7.86   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R023 On 06-February-14  | 7.84   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R023 On 06-February-14  | 7.85   | Put          | Bond Future            | 79        | 0                             | 79        | 0                               | 0.00          |
| 05/11/2013 | R023 On 06-February-14  | 7.86   | Put          | Bond Future            | 15        | 0                             | 15        | 0                               | 0.00          |
| 05/11/2013 | R023 On 06-February-14  | 7.84   | Put          | Bond Future            | 143       | 0                             | 143       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R023 On 08-May-14      |        |              | Bond Future | 7.96      | 100.3394                      | 7.9574    | 100.3394                        | 0.00          |
| 05/11/2013 | R023 On 08-May-14      | 7.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R023 On 08-May-14      | 7.61   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R023 On 08-May-14      | 7.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R023 On 08-May-14      | 7.61   | Put          | Bond Future | 2182      | 2                             | 2182      | 2                               | 0.00          |
| 05/11/2013 | R023 On 08-May-14      | 7.60   | Put          | Bond Future | 2245      | 2                             | 2245      | 2                               | 0.00          |
| 05/11/2013 | R023 On 08-May-14      | 7.59   | Put          | Bond Future | 2309      | 2                             | 2309      | 2                               | 0.00          |
| 05/11/2013 | R157 On 07-November-13 |        |              | Bond Future | 6.05      | 114.9832                      | 6.0504    | 114.9832                        | 14,406.00     |
| 05/11/2013 | R157 On 07-November-13 | 5.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R157 On 07-November-13 | 5.61   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R157 On 07-November-13 | 5.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R157 On 07-November-13 | 5.60   | Put          | Bond Future | 844       | 1                             | 844       | 1                               | 0.00          |
| 05/11/2013 | R157 On 07-November-13 | 5.61   | Put          | Bond Future | 825       | 1                             | 825       | 1                               | 0.00          |
| 05/11/2013 | R157 On 07-November-13 | 5.59   | Put          | Bond Future | 862       | 1                             | 862       | 1                               | 0.00          |
| 05/11/2013 | R157 On 06-February-14 |        |              | Bond Future | 6.19      | 116.4955                      | 6.1897    | 116.4955                        | 22,346.00     |
| 05/11/2013 | R157 On 06-February-14 | 5.64   | Call         | Bond Future | 201       | 0                             | 201       | 0                               | 0.00          |
| 05/11/2013 | R157 On 06-February-14 | 5.65   | Call         | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 05/11/2013 | R157 On 06-February-14 | 5.66   | Call         | Bond Future | 209       | 0                             | 209       | 0                               | 0.00          |
| 05/11/2013 | R157 On 06-February-14 | 5.65   | Put          | Bond Future | 1074      | 1                             | 1074      | 1                               | 0.00          |
| 05/11/2013 | R157 On 06-February-14 | 5.66   | Put          | Bond Future | 1063      | 1                             | 1063      | 1                               | 0.00          |
| 05/11/2013 | R157 On 06-February-14 | 5.64   | Put          | Bond Future | 1086      | 1                             | 1086      | 1                               | 0.00          |
| 05/11/2013 | R157 On 08-May-14      |        |              | Bond Future | 6.35      | 111.2467                      | 6.3468    | 111.2467                        | 0.00          |
| 05/11/2013 | R157 On 08-May-14      | 5.21   | Call         | Bond Future | 141       | 0                             | 141       | 0                               | 0.00          |
| 05/11/2013 | R157 On 08-May-14      | 5.20   | Call         | Bond Future | 138       | 0                             | 138       | 0                               | 0.00          |
| 05/11/2013 | R157 On 08-May-14      | 5.19   | Call         | Bond Future | 136       | 0                             | 136       | 0                               | 0.00          |
| 05/11/2013 | R157 On 08-May-14      | 5.20   | Put          | Bond Future | 1700      | 2                             | 1700      | 2                               | 0.00          |
| 05/11/2013 | R157 On 08-May-14      | 5.19   | Put          | Bond Future | 1712      | 2                             | 1712      | 2                               | 0.00          |
| 05/11/2013 | R157 On 08-May-14      | 5.21   | Put          | Bond Future | 1689      | 2                             | 1689      | 2                               | 0.00          |
| 05/11/2013 | R157 On 07-August-14   |        |              | Bond Future | 6.50      | 112.8121                      | 6.4989    | 112.8121                        | 0.00          |
| 05/11/2013 | R157 On 07-August-14   | 6.74   | Call         | Bond Future | 892       | 1                             | 892       | 1                               | 0.00          |
| 05/11/2013 | R157 On 07-August-14   | 6.75   | Call         | Bond Future | 898       | 1                             | 898       | 1                               | 0.00          |
| 05/11/2013 | R157 On 07-August-14   | 6.76   | Call         | Bond Future | 904       | 1                             | 904       | 1                               | 0.00          |
| 05/11/2013 | R157 On 07-August-14   | 6.74   | Put          | Bond Future | 628       | 1                             | 628       | 1                               | 0.00          |
| 05/11/2013 | R157 On 07-August-14   | 6.75   | Put          | Bond Future | 623       | 1                             | 623       | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R157 On 07-August-14   | 6.76   | Put          | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 05/11/2013 | R157 On 06-November-14 |        |              | Bond Future | 6.85      | 107.5148                      | 6.8489    | 107.5148                        | 0.00          |
| 05/11/2013 | R157 On 06-November-14 | 6.20   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R157 On 06-November-14 | 6.19   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 541       | 0                             | 541       | 0                               | 0.00          |
| 05/11/2013 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 558       | 1                             | 558       | 1                               | 0.00          |
| 05/11/2013 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 550       | 0                             | 550       | 0                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 |        |              | Bond Future | 8.13      | 123.1415                      | 8.1341    | 123.1415                        | 14,810.00     |
| 05/11/2013 | R186 On 07-November-13 | 8.14   | Call         | Bond Future | 477       | 1                             | 477       | 1                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 8.50   | Call         | Bond Future | 3232      | 3                             | 3232      | 3                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 8.75   | Call         | Bond Future | 5368      | 6                             | 5368      | 6                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 8.00   | Call         | Bond Future | 80        | 0                             | 80        | 0                               | 1,000.00      |
| 05/11/2013 | R186 On 07-November-13 | 8.15   | Call         | Bond Future | 525       | 1                             | 525       | 1                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 6.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 5,290.00      |
| 05/11/2013 | R186 On 07-November-13 | 8.16   | Call         | Bond Future | 576       | 1                             | 576       | 1                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 6.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,000.00      |
| 05/11/2013 | R186 On 07-November-13 | 9.00   | Call         | Bond Future | 7449      | 8                             | 7449      | 8                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 8.25   | Call         | Bond Future | 1146      | 1                             | 1146      | 1                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 8.00   | Put          | Bond Future | 1296      | 1                             | 1296      | 1                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,030.00      |
| 05/11/2013 | R186 On 07-November-13 | 8.14   | Put          | Bond Future | 424       | 0                             | 424       | 0                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 8.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 4,000.00      |
| 05/11/2013 | R186 On 07-November-13 | 8.25   | Put          | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 6.75   | Put          | Bond Future | 13429     | 13                            | 13429     | 13                              | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 6.50   | Put          | Bond Future | 16075     | 16                            | 16075     | 16                              | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 8.15   | Put          | Bond Future | 382       | 0                             | 382       | 0                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 8.16   | Put          | Bond Future | 343       | 0                             | 343       | 0                               | 0.00          |
| 05/11/2013 | R186 On 07-November-13 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,200.00      |
| 05/11/2013 | R186 On 06-February-14 |        |              | Bond Future | 8.23      | 119.4716                      | 8.2282    | 119.4716                        | 55,882.00     |
| 05/11/2013 | R186 On 06-February-14 | 7.75   | Call         | Bond Future | 1531      | 2                             | 1531      | 2                               | 0.00          |
| 05/11/2013 | R186 On 06-February-14 | 7.74   | Call         | Bond Future | 1504      | 2                             | 1504      | 2                               | 0.00          |
| 05/11/2013 | R186 On 06-February-14 | 7.76   | Call         | Bond Future | 1558      | 2                             | 1558      | 2                               | 0.00          |
| 05/11/2013 | R186 On 06-February-14 | 8.75   | Call         | Bond Future | 5951      | 6                             | 5951      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R186 On 06-February-14 | 7.75   | Put          | Bond Future | 5847      | 6                             | 5847      | 6                               | 0.00          |
| 05/11/2013 | R186 On 06-February-14 | 7.76   | Put          | Bond Future | 5782      | 6                             | 5782      | 6                               | 0.00          |
| 05/11/2013 | R186 On 06-February-14 | 8.75   | Put          | Bond Future | 1480      | 1                             | 1480      | 1                               | 250.00        |
| 05/11/2013 | R186 On 06-February-14 | 7.74   | Put          | Bond Future | 5913      | 6                             | 5913      | 6                               | 0.00          |
| 05/11/2013 | R186 On 08-May-14      |        |              | Bond Future | 8.32      | 121.0711                      | 8.3244    | 121.0711                        | 540.00        |
| 05/11/2013 | R186 On 08-May-14      | 7.10   | Call         | Bond Future | 1069      | 1                             | 1069      | 1                               | 0.00          |
| 05/11/2013 | R186 On 08-May-14      | 8.50   | Call         | Bond Future | 5451      | 6                             | 5451      | 6                               | 0.00          |
| 05/11/2013 | R186 On 08-May-14      | 7.11   | Call         | Bond Future | 1086      | 1                             | 1086      | 1                               | 0.00          |
| 05/11/2013 | R186 On 08-May-14      | 7.09   | Call         | Bond Future | 1053      | 1                             | 1053      | 1                               | 0.00          |
| 05/11/2013 | R186 On 08-May-14      | 7.50   | Call         | Bond Future | 1881      | 2                             | 1881      | 2                               | 1,933.00      |
| 05/11/2013 | R186 On 08-May-14      | 8.50   | Put          | Bond Future | 3953      | 4                             | 3953      | 4                               | 1,933.00      |
| 05/11/2013 | R186 On 08-May-14      | 7.11   | Put          | Bond Future | 12218     | 12                            | 12218     | 12                              | 0.00          |
| 05/11/2013 | R186 On 08-May-14      | 7.10   | Put          | Bond Future | 12300     | 12                            | 12300     | 12                              | 0.00          |
| 05/11/2013 | R186 On 08-May-14      | 7.09   | Put          | Bond Future | 12381     | 12                            | 12381     | 12                              | 0.00          |
| 05/11/2013 | R186 On 08-May-14      | 7.50   | Put          | Bond Future | 9284      | 9                             | 9284      | 9                               | 0.00          |
| 05/11/2013 | R186 On 07-August-14   |        |              | Bond Future | 8.41      | 117.4823                      | 8.4146    | 117.4823                        | 0.00          |
| 05/11/2013 | R186 On 07-August-14   | 8.29   | Call         | Bond Future | 4970      | 5                             | 4970      | 5                               | 0.00          |
| 05/11/2013 | R186 On 07-August-14   | 8.31   | Call         | Bond Future | 5050      | 5                             | 5050      | 5                               | 0.00          |
| 05/11/2013 | R186 On 07-August-14   | 8.30   | Call         | Bond Future | 5010      | 5                             | 5010      | 5                               | 0.00          |
| 05/11/2013 | R186 On 07-August-14   | 8.92   | Call         | Bond Future | 7804      | 8                             | 7804      | 8                               | 0.00          |
| 05/11/2013 | R186 On 07-August-14   | 8.31   | Put          | Bond Future | 5935      | 6                             | 5935      | 6                               | 0.00          |
| 05/11/2013 | R186 On 07-August-14   | 8.29   | Put          | Bond Future | 6025      | 6                             | 6025      | 6                               | 0.00          |
| 05/11/2013 | R186 On 07-August-14   | 8.30   | Put          | Bond Future | 5980      | 6                             | 5980      | 6                               | 0.00          |
| 05/11/2013 | R186 On 07-August-14   | 8.92   | Put          | Bond Future | 3658      | 4                             | 3658      | 4                               | 840.00        |
| 05/11/2013 | R186 On 06-November-14 |        |              | Bond Future | 8.52      | 119.0551                      | 8.5185    | 119.0551                        | 0.00          |
| 05/11/2013 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 3085      | 3                             | 3085      | 3                               | 0.00          |
| 05/11/2013 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 3170      | 3                             | 3170      | 3                               | 0.00          |
| 05/11/2013 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 3000      | 3                             | 3000      | 3                               | 0.00          |
| 05/11/2013 | R197 On 07-November-13 |        |              | Bond Future | 280.86    | 280.8661                      | 280.8650  | 280.8661                        | 0.00          |
| 05/11/2013 | R197 On 07-November-13 | 280.01 | Call         | Bond Future | 855       | 1                             | 855       | 1                               | 0.00          |
| 05/11/2013 | R197 On 07-November-13 | 280.00 | Call         | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R197 On 07-November-13 | 279.99 | Call         | Bond Future | 875       | 1                             | 875       | 1                               | 0.00          |
| 05/11/2013 | R197 On 07-November-13 | 279.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R197 On 07-November-13 | 280.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R197 On 07-November-13 | 280.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R197 On 06-February-14 |        |              | Bond Future | 278.95    | 278.9494                      | 278.9483  | 278.9494                        | 2,049.00      |
| 05/11/2013 | R197 On 06-February-14 | 280.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R197 On 06-February-14 | 280.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R197 On 06-February-14 | 279.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R197 On 06-February-14 | 280.01 | Put          | Bond Future | 1062      | 1                             | 1062      | 1                               | 0.00          |
| 05/11/2013 | R197 On 06-February-14 | 280.00 | Put          | Bond Future | 1052      | 1                             | 1052      | 1                               | 0.00          |
| 05/11/2013 | R197 On 06-February-14 | 279.99 | Put          | Bond Future | 1042      | 1                             | 1042      | 1                               | 0.00          |
| 05/11/2013 | R201 On 07-November-13 |        |              | Bond Future | 4.84      | 107.5985                      | 4.8354    | 107.5985                        | 0.00          |
| 05/11/2013 | R201 On 07-November-13 | 4.79   | Call         | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 05/11/2013 | R201 On 07-November-13 | 4.81   | Call         | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 05/11/2013 | R201 On 07-November-13 | 4.80   | Call         | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 05/11/2013 | R201 On 07-November-13 | 4.80   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 05/11/2013 | R201 On 07-November-13 | 4.81   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 05/11/2013 | R201 On 07-November-13 | 4.79   | Put          | Bond Future | 75        | 0                             | 75        | 0                               | 0.00          |
| 05/11/2013 | R201 On 06-February-14 |        |              | Bond Future | 4.69      | 104.6058                      | 4.6922    | 104.6058                        | 0.00          |
| 05/11/2013 | R201 On 06-February-14 | 5.24   | Call         | Bond Future | 559       | 1                             | 559       | 1                               | 0.00          |
| 05/11/2013 | R201 On 06-February-14 | 5.25   | Call         | Bond Future | 566       | 1                             | 566       | 1                               | 0.00          |
| 05/11/2013 | R201 On 06-February-14 | 5.26   | Call         | Bond Future | 573       | 1                             | 573       | 1                               | 0.00          |
| 05/11/2013 | R201 On 06-February-14 | 5.25   | Put          | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 05/11/2013 | R201 On 06-February-14 | 5.26   | Put          | Bond Future | 89        | 0                             | 89        | 0                               | 0.00          |
| 05/11/2013 | R201 On 06-February-14 | 5.24   | Put          | Bond Future | 93        | 0                             | 93        | 0                               | 0.00          |
| 05/11/2013 | R201 On 08-May-14      |        |              | Bond Future | 4.39      | 106.0064                      | 4.3950    | 106.0064                        | 0.00          |
| 05/11/2013 | R201 On 08-May-14      | 4.75   | Call         | Bond Future | 423       | 0                             | 423       | 0                               | 0.00          |
| 05/11/2013 | R201 On 08-May-14      | 4.76   | Call         | Bond Future | 427       | 0                             | 427       | 0                               | 0.00          |
| 05/11/2013 | R201 On 08-May-14      | 4.74   | Call         | Bond Future | 419       | 0                             | 419       | 0                               | 0.00          |
| 05/11/2013 | R201 On 08-May-14      | 4.75   | Put          | Bond Future | 207       | 0                             | 207       | 0                               | 0.00          |
| 05/11/2013 | R201 On 08-May-14      | 4.76   | Put          | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 05/11/2013 | R201 On 08-May-14      | 4.74   | Put          | Bond Future | 209       | 0                             | 209       | 0                               | 0.00          |
| 05/11/2013 | R201 On 07-August-14   |        |              | Bond Future | 3.47      | 103.0876                      | 3.4682    | 103.0876                        | 0.00          |
| 05/11/2013 | R201 On 07-August-14   | 5.29   | Call         | Bond Future | 706       | 1                             | 706       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R201 On 07-August-14   | 5.31   | Call         | Bond Future | 712       | 1                             | 712       | 1                               | 0.00          |
| 05/11/2013 | R201 On 07-August-14   | 5.30   | Call         | Bond Future | 709       | 1                             | 709       | 1                               | 0.00          |
| 05/11/2013 | R201 On 07-August-14   | 5.29   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 05/11/2013 | R201 On 07-August-14   | 5.30   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 05/11/2013 | R201 On 07-August-14   | 5.31   | Put          | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 05/11/2013 | R202 On 07-November-13 |        |              | Bond Future | 208.92    | 208.9169                      | 208.9194  | 208.9169                        | 7,328.00      |
| 05/11/2013 | R202 On 07-November-13 | 208.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R202 On 07-November-13 | 209.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R202 On 07-November-13 | 209.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R202 On 07-November-13 | 209.00 | Put          | Bond Future | 81        | 0                             | 81        | 0                               | 0.00          |
| 05/11/2013 | R202 On 07-November-13 | 209.01 | Put          | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 05/11/2013 | R202 On 07-November-13 | 208.99 | Put          | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 05/11/2013 | R202 On 06-February-14 |        |              | Bond Future | 208.69    | 208.6922                      | 208.6947  | 208.6922                        | 43,449.00     |
| 05/11/2013 | R202 On 06-February-14 | 208.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R202 On 06-February-14 | 209.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R202 On 06-February-14 | 209.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R202 On 06-February-14 | 209.00 | Put          | Bond Future | 305       | 0                             | 305       | 0                               | 0.00          |
| 05/11/2013 | R202 On 06-February-14 | 209.01 | Put          | Bond Future | 315       | 0                             | 315       | 0                               | 0.00          |
| 05/11/2013 | R202 On 06-February-14 | 208.99 | Put          | Bond Future | 295       | 0                             | 295       | 0                               | 0.00          |
| 05/11/2013 | R203 On 07-November-13 |        |              | Bond Future | 6.72      | 106.4581                      | 6.7250    | 106.4581                        | 16,346.00     |
| 05/11/2013 | R203 On 07-November-13 | 5.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R203 On 07-November-13 | 6.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R203 On 07-November-13 | 6.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R203 On 07-November-13 | 571.00 | Call         | Bond Future | 104164    | 104                           | 104164    | 104                             | 0.00          |
| 05/11/2013 | R203 On 07-November-13 | 5.71   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 15.00         |
| 05/11/2013 | R203 On 07-November-13 | 6.00   | Put          | Bond Future | 2531      | 2                             | 2531      | 2                               | 0.00          |
| 05/11/2013 | R203 On 07-November-13 | 6.01   | Put          | Bond Future | 2495      | 2                             | 2495      | 2                               | 0.00          |
| 05/11/2013 | R203 On 07-November-13 | 571.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R203 On 07-November-13 | 5.99   | Put          | Bond Future | 2566      | 3                             | 2566      | 3                               | 0.00          |
| 05/11/2013 | R203 On 07-November-13 | 5.71   | Put          | Bond Future | 3564      | 3                             | 3564      | 3                               | 0.00          |
| 05/11/2013 | R203 On 06-February-14 |        |              | Bond Future | 6.84      | 107.8583                      | 6.8441    | 107.8583                        | 8,417.00      |
| 05/11/2013 | R203 On 06-February-14 | 6.14   | Call         | Bond Future | 236       | 0                             | 236       | 0                               | 0.00          |
| 05/11/2013 | R203 On 06-February-14 | 6.84   | Call         | Bond Future | 994       | 1                             | 994       | 1                               | 13.00         |
| 05/11/2013 | R203 On 06-February-14 | 6.16   | Call         | Bond Future | 248       | 0                             | 248       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R203 On 06-February-14 | 5.95   | Call         | Bond Future | 142       | 0                             | 142       | 0                               | 16.00         |
| 05/11/2013 | R203 On 06-February-14 | 6.15   | Call         | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 05/11/2013 | R203 On 06-February-14 | 6.14   | Put          | Bond Future | 2534      | 2                             | 2534      | 2                               | 0.00          |
| 05/11/2013 | R203 On 06-February-14 | 5.95   | Put          | Bond Future | 3071      | 3                             | 3071      | 3                               | 0.00          |
| 05/11/2013 | R203 On 06-February-14 | 6.15   | Put          | Bond Future | 2507      | 2                             | 2507      | 2                               | 0.00          |
| 05/11/2013 | R203 On 06-February-14 | 6.84   | Put          | Bond Future | 1007      | 1                             | 1007      | 1                               | 0.00          |
| 05/11/2013 | R203 On 06-February-14 | 6.16   | Put          | Bond Future | 2480      | 2                             | 2480      | 2                               | 0.00          |
| 05/11/2013 | R203 On 08-May-14      |        |              | Bond Future | 6.97      | 105.1416                      | 6.9661    | 105.1416                        | 0.00          |
| 05/11/2013 | R203 On 08-May-14      | 5.74   | Call         | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 05/11/2013 | R203 On 08-May-14      | 5.76   | Call         | Bond Future | 227       | 0                             | 227       | 0                               | 0.00          |
| 05/11/2013 | R203 On 08-May-14      | 6.84   | Call         | Bond Future | 1176      | 1                             | 1176      | 1                               | 13.00         |
| 05/11/2013 | R203 On 08-May-14      | 5.75   | Call         | Bond Future | 223       | 0                             | 223       | 0                               | 0.00          |
| 05/11/2013 | R203 On 08-May-14      | 7.40   | Call         | Bond Future | 2116      | 2                             | 2116      | 2                               | 16.00         |
| 05/11/2013 | R203 On 08-May-14      | 5.74   | Put          | Bond Future | 3984      | 4                             | 3984      | 4                               | 0.00          |
| 05/11/2013 | R203 On 08-May-14      | 7.40   | Put          | Bond Future | 823       | 1                             | 823       | 1                               | 0.00          |
| 05/11/2013 | R203 On 08-May-14      | 5.76   | Put          | Bond Future | 3930      | 4                             | 3930      | 4                               | 0.00          |
| 05/11/2013 | R203 On 08-May-14      | 6.84   | Put          | Bond Future | 1556      | 2                             | 1556      | 2                               | 0.00          |
| 05/11/2013 | R203 On 08-May-14      | 5.75   | Put          | Bond Future | 3957      | 4                             | 3957      | 4                               | 0.00          |
| 05/11/2013 | R203 On 07-August-14   |        |              | Bond Future | 7.08      | 106.6205                      | 7.0794    | 106.6205                        | 0.00          |
| 05/11/2013 | R203 On 07-August-14   | 7.31   | Call         | Bond Future | 1922      | 2                             | 1922      | 2                               | 0.00          |
| 05/11/2013 | R203 On 07-August-14   | 7.30   | Call         | Bond Future | 1906      | 2                             | 1906      | 2                               | 0.00          |
| 05/11/2013 | R203 On 07-August-14   | 7.29   | Call         | Bond Future | 1890      | 2                             | 1890      | 2                               | 0.00          |
| 05/11/2013 | R203 On 07-August-14   | 6.84   | Call         | Bond Future | 1251      | 1                             | 1251      | 1                               | 30.00         |
| 05/11/2013 | R203 On 07-August-14   | 7.30   | Put          | Bond Future | 1293      | 1                             | 1293      | 1                               | 0.00          |
| 05/11/2013 | R203 On 07-August-14   | 7.31   | Put          | Bond Future | 1281      | 1                             | 1281      | 1                               | 0.00          |
| 05/11/2013 | R203 On 07-August-14   | 7.29   | Put          | Bond Future | 1305      | 1                             | 1305      | 1                               | 0.00          |
| 05/11/2013 | R203 On 07-August-14   | 6.84   | Put          | Bond Future | 1921      | 2                             | 1921      | 2                               | 0.00          |
| 05/11/2013 | R203 On 06-November-14 |        |              | Bond Future | 7.25      | 103.8883                      | 7.2466    | 103.8883                        | 0.00          |
| 05/11/2013 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 1051      | 1                             | 1051      | 1                               | 0.00          |
| 05/11/2013 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 999       | 1                             | 999       | 1                               | 0.00          |
| 05/11/2013 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 1025      | 1                             | 1025      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R204 On 07-November-13 |        |              | Bond Future | 6.98      | 107.5182                      | 6.9845    | 107.5182                        | 15,000.00     |
| 05/11/2013 | R204 On 07-November-13 | 6.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R204 On 07-November-13 | 6.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R204 On 07-November-13 | 7.00   | Call         | Bond Future | 230       | 0                             | 230       | 0                               | 0.00          |
| 05/11/2013 | R204 On 07-November-13 | 6.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R204 On 07-November-13 | 6.30   | Put          | Bond Future | 3027      | 3                             | 3027      | 3                               | 0.00          |
| 05/11/2013 | R204 On 07-November-13 | 7.00   | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 1,270.00      |
| 05/11/2013 | R204 On 07-November-13 | 6.31   | Put          | Bond Future | 2982      | 3                             | 2982      | 3                               | 0.00          |
| 05/11/2013 | R204 On 07-November-13 | 6.29   | Put          | Bond Future | 3072      | 3                             | 3072      | 3                               | 0.00          |
| 05/11/2013 | R204 On 06-February-14 |        |              | Bond Future | 7.09      | 104.9023                      | 7.0888    | 104.9023                        | 28,279.00     |
| 05/11/2013 | R204 On 06-February-14 | 6.39   | Call         | Bond Future | 340       | 0                             | 340       | 0                               | 0.00          |
| 05/11/2013 | R204 On 06-February-14 | 6.41   | Call         | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |
| 05/11/2013 | R204 On 06-February-14 | 6.40   | Call         | Bond Future | 348       | 0                             | 348       | 0                               | 0.00          |
| 05/11/2013 | R204 On 06-February-14 | 6.39   | Put          | Bond Future | 3284      | 3                             | 3284      | 3                               | 0.00          |
| 05/11/2013 | R204 On 06-February-14 | 6.41   | Put          | Bond Future | 3215      | 3                             | 3215      | 3                               | 0.00          |
| 05/11/2013 | R204 On 06-February-14 | 6.40   | Put          | Bond Future | 3250      | 3                             | 3250      | 3                               | 0.00          |
| 05/11/2013 | R204 On 08-May-14      |        |              | Bond Future | 7.20      | 106.3068                      | 7.1997    | 106.3068                        | 0.00          |
| 05/11/2013 | R204 On 08-May-14      | 6.05   | Call         | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |
| 05/11/2013 | R204 On 08-May-14      | 6.04   | Call         | Bond Future | 351       | 0                             | 351       | 0                               | 0.00          |
| 05/11/2013 | R204 On 08-May-14      | 6.06   | Call         | Bond Future | 364       | 0                             | 364       | 0                               | 0.00          |
| 05/11/2013 | R204 On 08-May-14      | 6.06   | Put          | Bond Future | 4972      | 5                             | 4972      | 5                               | 0.00          |
| 05/11/2013 | R204 On 08-May-14      | 6.04   | Put          | Bond Future | 5042      | 5                             | 5042      | 5                               | 0.00          |
| 05/11/2013 | R204 On 08-May-14      | 6.05   | Put          | Bond Future | 5007      | 5                             | 5007      | 5                               | 0.00          |
| 05/11/2013 | R204 On 07-August-14   |        |              | Bond Future | 7.30      | 103.7700                      | 7.3030    | 103.7700                        | 0.00          |
| 05/11/2013 | R204 On 07-August-14   | 7.46   | Call         | Bond Future | 2499      | 3                             | 2499      | 3                               | 0.00          |
| 05/11/2013 | R204 On 07-August-14   | 7.78   | Call         | Bond Future | 3202      | 3                             | 3202      | 3                               | 0.00          |
| 05/11/2013 | R204 On 07-August-14   | 7.44   | Call         | Bond Future | 2458      | 3                             | 2458      | 3                               | 0.00          |
| 05/11/2013 | R204 On 07-August-14   | 7.45   | Call         | Bond Future | 2479      | 3                             | 2479      | 3                               | 0.00          |
| 05/11/2013 | R204 On 07-August-14   | 7.78   | Put          | Bond Future | 1439      | 1                             | 1439      | 1                               | 530.00        |
| 05/11/2013 | R204 On 07-August-14   | 7.44   | Put          | Bond Future | 1948      | 2                             | 1948      | 2                               | 0.00          |
| 05/11/2013 | R204 On 07-August-14   | 7.46   | Put          | Bond Future | 1915      | 2                             | 1915      | 2                               | 0.00          |
| 05/11/2013 | R204 On 07-August-14   | 7.45   | Put          | Bond Future | 1931      | 2                             | 1931      | 2                               | 0.00          |
| 05/11/2013 | R204 On 06-November-14 |        |              | Bond Future | 7.44      | 105.1595                      | 7.4379    | 105.1595                        | 0.00          |
| 05/11/2013 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 1560      | 1                             | 1560      | 1                               | 0.00          |
| 05/11/2013 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 1524      | 1                             | 1524      | 1                               | 0.00          |
| 05/11/2013 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 1596      | 2                             | 1596      | 2                               | 0.00          |
| 05/11/2013 | R206 On 07-November-13 |        |              | Bond Future | 5.18      | 102.8171                      | 5.1811    | 102.8171                        | 0.00          |
| 05/11/2013 | R206 On 07-November-13 | 4.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R206 On 07-November-13 | 4.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R206 On 07-November-13 | 4.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R206 On 07-November-13 | 4.29   | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 05/11/2013 | R206 On 07-November-13 | 4.30   | Put          | Bond Future | 158       | 0                             | 158       | 0                               | 0.00          |
| 05/11/2013 | R206 On 07-November-13 | 4.31   | Put          | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 05/11/2013 | R207 On 07-November-13 |        |              | Bond Future | 7.30      | 102.1758                      | 7.3044    | 102.1758                        | 15,864.00     |
| 05/11/2013 | R207 On 07-November-13 | 6.71   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R207 On 07-November-13 | 6.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R207 On 07-November-13 | 6.69   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R207 On 07-November-13 | 6.70   | Put          | Bond Future | 3012      | 3                             | 3012      | 3                               | 0.00          |
| 05/11/2013 | R207 On 07-November-13 | 6.71   | Put          | Bond Future | 2961      | 3                             | 2961      | 3                               | 0.00          |
| 05/11/2013 | R207 On 07-November-13 | 6.69   | Put          | Bond Future | 3062      | 3                             | 3062      | 3                               | 0.00          |
| 05/11/2013 | R207 On 06-February-14 |        |              | Bond Future | 7.41      | 99.8805                       | 7.4078    | 99.8805                         | 18,702.00     |
| 05/11/2013 | R207 On 06-February-14 | 6.65   | Call         | Bond Future | 434       | 0                             | 434       | 0                               | 0.00          |
| 05/11/2013 | R207 On 06-February-14 | 6.66   | Call         | Bond Future | 444       | 0                             | 444       | 0                               | 0.00          |
| 05/11/2013 | R207 On 06-February-14 | 6.64   | Call         | Bond Future | 425       | 0                             | 425       | 0                               | 0.00          |
| 05/11/2013 | R207 On 06-February-14 | 6.65   | Put          | Bond Future | 4081      | 4                             | 4081      | 4                               | 0.00          |
| 05/11/2013 | R207 On 06-February-14 | 6.66   | Put          | Bond Future | 4041      | 4                             | 4041      | 4                               | 0.00          |
| 05/11/2013 | R207 On 06-February-14 | 6.64   | Put          | Bond Future | 4120      | 4                             | 4120      | 4                               | 0.00          |
| 05/11/2013 | R207 On 08-May-14      |        |              | Bond Future | 7.52      | 101.2178                      | 7.5193    | 101.2178                        | 0.00          |
| 05/11/2013 | R207 On 08-May-14      | 6.20   | Call         | Bond Future | 438       | 0                             | 438       | 0                               | 0.00          |
| 05/11/2013 | R207 On 08-May-14      | 6.21   | Call         | Bond Future | 445       | 0                             | 445       | 0                               | 0.00          |
| 05/11/2013 | R207 On 08-May-14      | 6.19   | Call         | Bond Future | 431       | 0                             | 431       | 0                               | 0.00          |
| 05/11/2013 | R207 On 08-May-14      | 6.20   | Put          | Bond Future | 6625      | 7                             | 6625      | 7                               | 0.00          |
| 05/11/2013 | R207 On 08-May-14      | 6.19   | Put          | Bond Future | 6667      | 7                             | 6667      | 7                               | 0.00          |
| 05/11/2013 | R207 On 08-May-14      | 6.21   | Put          | Bond Future | 6583      | 7                             | 6583      | 7                               | 0.00          |
| 05/11/2013 | R207 On 07-August-14   |        |              | Bond Future | 7.62      | 99.0008                       | 7.6246    | 99.0008                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R207 On 07-August-14   | 7.69   | Call         | Bond Future | 2979      | 3                             | 2979      | 3                               | 0.00          |
| 05/11/2013 | R207 On 07-August-14   | 7.70   | Call         | Bond Future | 3001      | 3                             | 3001      | 3                               | 0.00          |
| 05/11/2013 | R207 On 07-August-14   | 7.71   | Call         | Bond Future | 3024      | 3                             | 3024      | 3                               | 0.00          |
| 05/11/2013 | R207 On 07-August-14   | 7.70   | Put          | Bond Future | 2675      | 3                             | 2675      | 3                               | 0.00          |
| 05/11/2013 | R207 On 07-August-14   | 7.69   | Put          | Bond Future | 2696      | 3                             | 2696      | 3                               | 0.00          |
| 05/11/2013 | R207 On 07-August-14   | 7.71   | Put          | Bond Future | 2655      | 3                             | 2655      | 3                               | 0.00          |
| 05/11/2013 | R207 On 06-November-14 |        |              | Bond Future | 7.75      | 100.3262                      | 7.7503    | 100.3262                        | 0.00          |
| 05/11/2013 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 1719      | 2                             | 1719      | 2                               | 0.00          |
| 05/11/2013 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 1677      | 2                             | 1677      | 2                               | 0.00          |
| 05/11/2013 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 1635      | 2                             | 1635      | 2                               | 0.00          |
| 05/11/2013 | R208 On 07-November-13 |        |              | Bond Future | 7.48      | 96.7556                       | 7.4792    | 96.7556                         | 4,661.00      |
| 05/11/2013 | R208 On 07-November-13 | 6.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R208 On 07-November-13 | 7.50   | Call         | Bond Future | 307       | 0                             | 307       | 0                               | 0.00          |
| 05/11/2013 | R208 On 07-November-13 | 6.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R208 On 07-November-13 | 6.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R208 On 07-November-13 | 7.50   | Put          | Bond Future | 194       | 0                             | 194       | 0                               | 1,520.00      |
| 05/11/2013 | R208 On 07-November-13 | 6.79   | Put          | Bond Future | 3851      | 4                             | 3851      | 4                               | 0.00          |
| 05/11/2013 | R208 On 07-November-13 | 6.81   | Put          | Bond Future | 3737      | 4                             | 3737      | 4                               | 0.00          |
| 05/11/2013 | R208 On 07-November-13 | 6.80   | Put          | Bond Future | 3794      | 4                             | 3794      | 4                               | 0.00          |
| 05/11/2013 | R208 On 06-February-14 |        |              | Bond Future | 7.58      | 98.0282                       | 7.5773    | 98.0282                         | 10,358.00     |
| 05/11/2013 | R208 On 06-February-14 | 6.74   | Call         | Bond Future | 341       | 0                             | 341       | 0                               | 0.00          |
| 05/11/2013 | R208 On 06-February-14 | 6.75   | Call         | Bond Future | 349       | 0                             | 349       | 0                               | 0.00          |
| 05/11/2013 | R208 On 06-February-14 | 6.76   | Call         | Bond Future | 358       | 0                             | 358       | 0                               | 0.00          |
| 05/11/2013 | R208 On 06-February-14 | 6.76   | Put          | Bond Future | 4798      | 5                             | 4798      | 5                               | 0.00          |
| 05/11/2013 | R208 On 06-February-14 | 6.75   | Put          | Bond Future | 4845      | 5                             | 4845      | 5                               | 0.00          |
| 05/11/2013 | R208 On 06-February-14 | 6.74   | Put          | Bond Future | 4892      | 5                             | 4892      | 5                               | 0.00          |
| 05/11/2013 | R208 On 08-May-14      |        |              | Bond Future | 7.68      | 95.9443                       | 7.6775    | 95.9443                         | 0.00          |
| 05/11/2013 | R208 On 08-May-14      | 6.29   | Call         | Bond Future | 329       | 0                             | 329       | 0                               | 0.00          |
| 05/11/2013 | R208 On 08-May-14      | 6.31   | Call         | Bond Future | 341       | 0                             | 341       | 0                               | 0.00          |
| 05/11/2013 | R208 On 08-May-14      | 6.30   | Call         | Bond Future | 335       | 0                             | 335       | 0                               | 0.00          |
| 05/11/2013 | R208 On 08-May-14      | 6.29   | Put          | Bond Future | 7756      | 8                             | 7756      | 8                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R208 On 08-May-14      | 6.31   | Put          | Bond Future | 7656      | 8                             | 7656      | 8                               | 0.00          |
| 05/11/2013 | R208 On 08-May-14      | 6.30   | Put          | Bond Future | 7706      | 8                             | 7706      | 8                               | 0.00          |
| 05/11/2013 | R208 On 07-August-14   |        |              | Bond Future | 7.77      | 97.2938                       | 7.7711    | 97.2938                         | 0.00          |
| 05/11/2013 | R208 On 07-August-14   | 7.80   | Call         | Bond Future | 3048      | 3                             | 3048      | 3                               | 0.00          |
| 05/11/2013 | R208 On 07-August-14   | 8.28   | Call         | Bond Future | 4397      | 4                             | 4397      | 4                               | 0.00          |
| 05/11/2013 | R208 On 07-August-14   | 7.79   | Call         | Bond Future | 3023      | 3                             | 3023      | 3                               | 0.00          |
| 05/11/2013 | R208 On 07-August-14   | 7.81   | Call         | Bond Future | 3074      | 3                             | 3074      | 3                               | 0.00          |
| 05/11/2013 | R208 On 07-August-14   | 8.28   | Put          | Bond Future | 1921      | 2                             | 1921      | 2                               | 630.00        |
| 05/11/2013 | R208 On 07-August-14   | 7.80   | Put          | Bond Future | 2906      | 3                             | 2906      | 3                               | 0.00          |
| 05/11/2013 | R208 On 07-August-14   | 7.81   | Put          | Bond Future | 2882      | 3                             | 2882      | 3                               | 0.00          |
| 05/11/2013 | R208 On 07-August-14   | 7.79   | Put          | Bond Future | 2930      | 3                             | 2930      | 3                               | 0.00          |
| 05/11/2013 | R208 On 06-November-14 |        |              | Bond Future | 7.89      | 95.2008                       | 7.8869    | 95.2008                         | 0.00          |
| 05/11/2013 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 2162      | 2                             | 2162      | 2                               | 0.00          |
| 05/11/2013 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 2064      | 2                             | 2064      | 2                               | 0.00          |
| 05/11/2013 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 2113      | 2                             | 2113      | 2                               | 0.00          |
| 05/11/2013 | R209 On 07-November-13 |        |              | Bond Future | 8.95      | 75.0784                       | 8.9488    | 75.0784                         | 1,738.00      |
| 05/11/2013 | R209 On 07-November-13 | 8.65   | Call         | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 05/11/2013 | R209 On 07-November-13 | 8.79   | Call         | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 05/11/2013 | R209 On 07-November-13 | 9.40   | Call         | Bond Future | 3315      | 4                             | 3315      | 4                               | 0.00          |
| 05/11/2013 | R209 On 07-November-13 | 8.80   | Call         | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 05/11/2013 | R209 On 07-November-13 | 9.25   | Call         | Bond Future | 2244      | 3                             | 2244      | 3                               | 0.00          |
| 05/11/2013 | R209 On 07-November-13 | 8.81   | Call         | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 05/11/2013 | R209 On 07-November-13 | 9.50   | Call         | Bond Future | 4018      | 4                             | 4018      | 4                               | 0.00          |
| 05/11/2013 | R209 On 07-November-13 | 9.70   | Call         | Bond Future | 5391      | 6                             | 5391      | 6                               | 0.00          |
| 05/11/2013 | R209 On 07-November-13 | 8.79   | Put          | Bond Future | 1283      | 1                             | 1283      | 1                               | 0.00          |
| 05/11/2013 | R209 On 07-November-13 | 9.40   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 5,000.00      |
| 05/11/2013 | R209 On 07-November-13 | 8.65   | Put          | Bond Future | 2336      | 2                             | 2336      | 2                               | 4,700.00      |
| 05/11/2013 | R209 On 07-November-13 | 8.81   | Put          | Bond Future | 1147      | 1                             | 1147      | 1                               | 0.00          |
| 05/11/2013 | R209 On 07-November-13 | 9.25   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 1,000.00      |
| 05/11/2013 | R209 On 07-November-13 | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,520.00      |
| 05/11/2013 | R209 On 07-November-13 | 8.80   | Put          | Bond Future | 1214      | 1                             | 1214      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R209 On 07-November-13 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 980.00        |
| 05/11/2013 | R209 On 06-February-14 |        |              | Bond Future | 9.04      | 76.0659                       | 9.0378    | 76.0659                         | 19,773.00     |
| 05/11/2013 | R209 On 06-February-14 | 8.54   | Call         | Bond Future | 1618      | 2                             | 1618      | 2                               | 0.00          |
| 05/11/2013 | R209 On 06-February-14 | 8.56   | Call         | Bond Future | 1668      | 2                             | 1668      | 2                               | 0.00          |
| 05/11/2013 | R209 On 06-February-14 | 8.55   | Call         | Bond Future | 1643      | 2                             | 1643      | 2                               | 0.00          |
| 05/11/2013 | R209 On 06-February-14 | 8.54   | Put          | Bond Future | 5502      | 5                             | 5502      | 5                               | 0.00          |
| 05/11/2013 | R209 On 06-February-14 | 8.55   | Put          | Bond Future | 5446      | 5                             | 5446      | 5                               | 0.00          |
| 05/11/2013 | R209 On 06-February-14 | 8.56   | Put          | Bond Future | 5389      | 5                             | 5389      | 5                               | 0.00          |
| 05/11/2013 | R209 On 08-May-14      |        |              | Bond Future | 9.13      | 73.9395                       | 9.1269    | 73.9395                         | 0.00          |
| 05/11/2013 | R209 On 08-May-14      | 7.86   | Call         | Bond Future | 1027      | 1                             | 1027      | 1                               | 0.00          |
| 05/11/2013 | R209 On 08-May-14      | 7.85   | Call         | Bond Future | 1013      | 1                             | 1013      | 1                               | 0.00          |
| 05/11/2013 | R209 On 08-May-14      | 7.84   | Call         | Bond Future | 999       | 1                             | 999       | 1                               | 0.00          |
| 05/11/2013 | R209 On 08-May-14      | 7.85   | Put          | Bond Future | 11462     | 11                            | 11462     | 11                              | 0.00          |
| 05/11/2013 | R209 On 08-May-14      | 7.84   | Put          | Bond Future | 11539     | 11                            | 11539     | 11                              | 0.00          |
| 05/11/2013 | R209 On 08-May-14      | 7.86   | Put          | Bond Future | 11385     | 11                            | 11385     | 11                              | 0.00          |
| 05/11/2013 | R209 On 07-August-14   |        |              | Bond Future | 9.21      | 74.9797                       | 9.2112    | 74.9797                         | 0.00          |
| 05/11/2013 | R209 On 07-August-14   | 9.05   | Call         | Bond Future | 4666      | 5                             | 4666      | 5                               | 0.00          |
| 05/11/2013 | R209 On 07-August-14   | 9.06   | Call         | Bond Future | 4699      | 5                             | 4699      | 5                               | 0.00          |
| 05/11/2013 | R209 On 07-August-14   | 9.04   | Call         | Bond Future | 4632      | 5                             | 4632      | 5                               | 0.00          |
| 05/11/2013 | R209 On 07-August-14   | 9.06   | Put          | Bond Future | 5811      | 6                             | 5811      | 6                               | 0.00          |
| 05/11/2013 | R209 On 07-August-14   | 9.04   | Put          | Bond Future | 5893      | 6                             | 5893      | 6                               | 0.00          |
| 05/11/2013 | R209 On 07-August-14   | 9.05   | Put          | Bond Future | 5852      | 6                             | 5852      | 6                               | 0.00          |
| 05/11/2013 | R209 On 06-November-14 |        |              | Bond Future | 9.31      | 72.8393                       | 9.3060    | 72.8393                         | 0.00          |
| 05/11/2013 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 2315      | 2                             | 2315      | 2                               | 0.00          |
| 05/11/2013 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 2165      | 2                             | 2165      | 2                               | 0.00          |
| 05/11/2013 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 2240      | 2                             | 2240      | 2                               | 0.00          |
| 05/11/2013 | R210 On 07-November-13 |        |              | Bond Future | 159.04    | 159.4250                      | 159.0425  | 159.4250                        | 1,319.00      |
| 05/11/2013 | R210 On 07-November-13 | 159.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R210 On 07-November-13 | 160.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R210 On 07-November-13 | 160.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R210 On 07-November-13 | 160.01 | Put          | Bond Future | 967       | 1                             | 967       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R210 On 07-November-13 | 160.00 | Put          | Bond Future | 957       | 1                             | 957       | 1                               | 0.00          |
| 05/11/2013 | R210 On 07-November-13 | 159.99 | Put          | Bond Future | 947       | 1                             | 947       | 1                               | 0.00          |
| 05/11/2013 | R210 On 06-February-14 |        |              | Bond Future | 161.15    | 161.5417                      | 161.1541  | 161.5417                        | 1,319.00      |
| 05/11/2013 | R210 On 06-February-14 | 161.51 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R210 On 06-February-14 | 161.49 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R210 On 06-February-14 | 161.50 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R210 On 06-February-14 | 161.49 | Put          | Bond Future | 336       | 0                             | 336       | 0                               | 0.00          |
| 05/11/2013 | R210 On 06-February-14 | 161.50 | Put          | Bond Future | 346       | 0                             | 346       | 0                               | 0.00          |
| 05/11/2013 | R210 On 06-February-14 | 161.51 | Put          | Bond Future | 356       | 0                             | 356       | 0                               | 0.00          |
| 05/11/2013 | R211 On 07-November-13 |        |              | Bond Future | 128.79    | 128.7942                      | 128.7891  | 128.7942                        | 552.00        |
| 05/11/2013 | R211 On 07-November-13 | 130.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R211 On 07-November-13 | 129.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R211 On 07-November-13 | 130.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R211 On 07-November-13 | 130.00 | Put          | Bond Future | 1211      | 1                             | 1211      | 1                               | 0.00          |
| 05/11/2013 | R211 On 07-November-13 | 130.01 | Put          | Bond Future | 1221      | 1                             | 1221      | 1                               | 0.00          |
| 05/11/2013 | R211 On 07-November-13 | 129.99 | Put          | Bond Future | 1201      | 1                             | 1201      | 1                               | 0.00          |
| 05/11/2013 | R211 On 06-February-14 |        |              | Bond Future | 128.99    | 128.9941                      | 128.9888  | 128.9941                        | 552.00        |
| 05/11/2013 | R211 On 06-February-14 | 129.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R211 On 06-February-14 | 129.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R211 On 06-February-14 | 128.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R211 On 06-February-14 | 129.00 | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 05/11/2013 | R211 On 06-February-14 | 128.99 | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 05/11/2013 | R211 On 06-February-14 | 129.01 | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 05/11/2013 | R212 On 07-November-13 |        |              | Bond Future | 131.73    | 131.7308                      | 131.7299  | 131.7308                        | 118.00        |
| 05/11/2013 | R212 On 07-November-13 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R212 On 07-November-13 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R212 On 07-November-13 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R212 On 07-November-13 | 133.00 | Put          | Bond Future | 1270      | 1                             | 1270      | 1                               | 0.00          |
| 05/11/2013 | R212 On 07-November-13 | 133.01 | Put          | Bond Future | 1280      | 1                             | 1280      | 1                               | 0.00          |
| 05/11/2013 | R212 On 07-November-13 | 132.99 | Put          | Bond Future | 1260      | 1                             | 1260      | 1                               | 0.00          |
| 05/11/2013 | R212 On 06-February-14 |        |              | Bond Future | 131.82    | 131.8222                      | 131.8212  | 131.8222                        | 21,791.00     |
| 05/11/2013 | R212 On 06-February-14 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R212 On 06-February-14 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R212 On 06-February-14 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R212 On 06-February-14 | 132.99 | Put          | Bond Future | 1169      | 1                             | 1169      | 1                               | 0.00          |
| 05/11/2013 | R212 On 06-February-14 | 133.01 | Put          | Bond Future | 1189      | 1                             | 1189      | 1                               | 0.00          |
| 05/11/2013 | R212 On 06-February-14 | 133.00 | Put          | Bond Future | 1179      | 1                             | 1179      | 1                               | 0.00          |
| 05/11/2013 | R213 On 07-November-13 |        |              | Bond Future | 8.79      | 85.8603                       | 8.7892    | 85.8603                         | 3,071.00      |
| 05/11/2013 | R213 On 07-November-13 | 8.61   | Call         | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |
| 05/11/2013 | R213 On 07-November-13 | 8.60   | Call         | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 05/11/2013 | R213 On 07-November-13 | 8.59   | Call         | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 05/11/2013 | R213 On 07-November-13 | 8.60   | Put          | Bond Future | 1532      | 1                             | 1532      | 1                               | 0.00          |
| 05/11/2013 | R213 On 07-November-13 | 8.61   | Put          | Bond Future | 1460      | 1                             | 1460      | 1                               | 0.00          |
| 05/11/2013 | R213 On 07-November-13 | 8.59   | Put          | Bond Future | 1606      | 1                             | 1606      | 1                               | 0.00          |
| 05/11/2013 | R213 On 06-February-14 |        |              | Bond Future | 8.89      | 86.9895                       | 8.8862    | 86.9895                         | 17,186.00     |
| 05/11/2013 | R213 On 06-February-14 | 8.29   | Call         | Bond Future | 1481      | 2                             | 1481      | 2                               | 0.00          |
| 05/11/2013 | R213 On 06-February-14 | 8.30   | Call         | Bond Future | 1504      | 2                             | 1504      | 2                               | 0.00          |
| 05/11/2013 | R213 On 06-February-14 | 8.31   | Call         | Bond Future | 1527      | 2                             | 1527      | 2                               | 0.00          |
| 05/11/2013 | R213 On 06-February-14 | 8.30   | Put          | Bond Future | 6162      | 6                             | 6162      | 6                               | 0.00          |
| 05/11/2013 | R213 On 06-February-14 | 8.31   | Put          | Bond Future | 6102      | 6                             | 6102      | 6                               | 0.00          |
| 05/11/2013 | R213 On 06-February-14 | 8.29   | Put          | Bond Future | 6221      | 6                             | 6221      | 6                               | 0.00          |
| 05/11/2013 | R213 On 08-May-14      |        |              | Bond Future | 8.98      | 84.6162                       | 8.9796    | 84.6162                         | 0.00          |
| 05/11/2013 | R213 On 08-May-14      | 7.64   | Call         | Bond Future | 1025      | 1                             | 1025      | 1                               | 0.00          |
| 05/11/2013 | R213 On 08-May-14      | 7.66   | Call         | Bond Future | 1053      | 1                             | 1053      | 1                               | 0.00          |
| 05/11/2013 | R213 On 08-May-14      | 7.65   | Call         | Bond Future | 1039      | 1                             | 1039      | 1                               | 0.00          |
| 05/11/2013 | R213 On 08-May-14      | 7.65   | Put          | Bond Future | 11957     | 12                            | 11957     | 12                              | 0.00          |
| 05/11/2013 | R213 On 08-May-14      | 7.64   | Put          | Bond Future | 12033     | 12                            | 12033     | 12                              | 0.00          |
| 05/11/2013 | R213 On 08-May-14      | 7.66   | Put          | Bond Future | 11882     | 12                            | 11882     | 12                              | 0.00          |
| 05/11/2013 | R213 On 07-August-14   |        |              | Bond Future | 9.07      | 85.8063                       | 9.0693    | 85.8063                         | 0.00          |
| 05/11/2013 | R213 On 07-August-14   | 8.84   | Call         | Bond Future | 4657      | 5                             | 4657      | 5                               | 0.00          |
| 05/11/2013 | R213 On 07-August-14   | 8.86   | Call         | Bond Future | 4725      | 5                             | 4725      | 5                               | 0.00          |
| 05/11/2013 | R213 On 07-August-14   | 8.85   | Call         | Bond Future | 4691      | 5                             | 4691      | 5                               | 0.00          |
| 05/11/2013 | R213 On 07-August-14   | 8.86   | Put          | Bond Future | 6291      | 6                             | 6291      | 6                               | 0.00          |
| 05/11/2013 | R213 On 07-August-14   | 8.85   | Put          | Bond Future | 6333      | 6                             | 6333      | 6                               | 0.00          |
| 05/11/2013 | R213 On 07-August-14   | 8.84   | Put          | Bond Future | 6376      | 6                             | 6376      | 6                               | 0.00          |
| 05/11/2013 | R213 On 06-November-14 |        |              | Bond Future | 9.17      | 83.4177                       | 9.1724    | 83.4177                         | 0.00          |
| 05/11/2013 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 2386      | 2                             | 2386      | 2                               | 0.00          |
| 05/11/2013 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 2311      | 2                             | 2311      | 2                               | 0.00          |
| 05/11/2013 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 2462      | 2                             | 2462      | 2                               | 0.00          |
| 05/11/2013 | R214 On 07-November-13 |        |              | Bond Future | 9.09      | 75.5930                       | 9.0940    | 75.5930                         | 577.00        |
| 05/11/2013 | R214 On 07-November-13 | 7.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R214 On 07-November-13 | 7.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R214 On 07-November-13 | 7.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R214 On 07-November-13 | 7.79   | Put          | Bond Future | 11506     | 11                            | 11506     | 11                              | 0.00          |
| 05/11/2013 | R214 On 07-November-13 | 7.80   | Put          | Bond Future | 11407     | 11                            | 11407     | 11                              | 0.00          |
| 05/11/2013 | R214 On 07-November-13 | 7.81   | Put          | Bond Future | 11308     | 11                            | 11308     | 11                              | 0.00          |
| 05/11/2013 | R214 On 06-February-14 |        |              | Bond Future | 9.19      | 76.5873                       | 9.1858    | 76.5873                         | 2,927.00      |
| 05/11/2013 | R214 On 06-February-14 | 8.99   | Call         | Bond Future | 2733      | 3                             | 2733      | 3                               | 0.00          |
| 05/11/2013 | R214 On 06-February-14 | 9.01   | Call         | Bond Future | 2800      | 3                             | 2800      | 3                               | 0.00          |
| 05/11/2013 | R214 On 06-February-14 | 9.00   | Call         | Bond Future | 2766      | 3                             | 2766      | 3                               | 0.00          |
| 05/11/2013 | R214 On 06-February-14 | 9.00   | Put          | Bond Future | 4219      | 4                             | 4219      | 4                               | 0.00          |
| 05/11/2013 | R214 On 06-February-14 | 8.99   | Put          | Bond Future | 4265      | 4                             | 4265      | 4                               | 0.00          |
| 05/11/2013 | R214 On 06-February-14 | 9.01   | Put          | Bond Future | 4173      | 4                             | 4173      | 4                               | 0.00          |
| 05/11/2013 | R214 On 08-May-14      |        |              | Bond Future | 9.27      | 74.3274                       | 9.2740    | 74.3274                         | 0.00          |
| 05/11/2013 | R214 On 08-May-14      | 9.00   | Call         | Bond Future | 3665      | 4                             | 3665      | 4                               | 0.00          |
| 05/11/2013 | R214 On 08-May-14      | 9.01   | Call         | Bond Future | 3698      | 4                             | 3698      | 4                               | 0.00          |
| 05/11/2013 | R214 On 08-May-14      | 8.99   | Call         | Bond Future | 3632      | 4                             | 3632      | 4                               | 0.00          |
| 05/11/2013 | R214 On 08-May-14      | 9.01   | Put          | Bond Future | 5743      | 6                             | 5743      | 6                               | 0.00          |
| 05/11/2013 | R214 On 08-May-14      | 9.00   | Put          | Bond Future | 5789      | 6                             | 5789      | 6                               | 0.00          |
| 05/11/2013 | R214 On 08-May-14      | 8.99   | Put          | Bond Future | 5836      | 6                             | 5836      | 6                               | 0.00          |
| 05/11/2013 | R248 On 07-November-13 |        |              | Bond Future | 9.17      | 97.7227                       | 9.1741    | 97.7227                         | 9,178.00      |
| 05/11/2013 | R248 On 07-November-13 | 7.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R248 On 07-November-13 | 7.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R248 On 07-November-13 | 7.86   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R248 On 07-November-13 | 7.85   | Put          | Bond Future | 15061     | 15                            | 15061     | 15                              | 0.00          |
| 05/11/2013 | R248 On 07-November-13 | 7.86   | Put          | Bond Future | 14931     | 15                            | 14931     | 15                              | 0.00          |
| 05/11/2013 | R248 On 07-November-13 | 7.84   | Put          | Bond Future | 15190     | 15                            | 15190     | 15                              | 0.00          |
| 05/11/2013 | R248 On 06-February-14 |        |              | Bond Future | 9.27      | 99.0080                       | 9.2691    | 99.0080                         | 10,220.00     |
| 05/11/2013 | R248 On 06-February-14 | 9.11   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2013 | R248 On 06-February-14 | 9.09   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R248 On 06-February-14 | 9.10   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R248 On 06-February-14 | 9.09   | Put          | Bond Future | 1785      | 1                             | 1785      | 1                               | 0.00          |
| 05/11/2013 | R248 On 06-February-14 | 9.10   | Put          | Bond Future | 1684      | 1                             | 1684      | 1                               | 0.00          |
| 05/11/2013 | R248 On 06-February-14 | 9.11   | Put          | Bond Future | 1583      | 1                             | 1583      | 1                               | 0.00          |
| 05/11/2013 | R248 On 08-May-14      |        |              | Bond Future | 9.36      | 95.9111                       | 9.3605    | 95.9111                         | 0.00          |
| 05/11/2013 | R248 On 08-May-14      | 9.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R248 On 08-May-14      | 9.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R248 On 08-May-14      | 9.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/11/2013 | R248 On 08-May-14      | 9.05   | Put          | Bond Future | 3079      | 3                             | 3079      | 3                               | 0.00          |
| 05/11/2013 | R248 On 08-May-14      | 9.06   | Put          | Bond Future | 2977      | 3                             | 2977      | 3                               | 0.00          |
| 05/11/2013 | R248 On 08-May-14      | 9.04   | Put          | Bond Future | 3181      | 3                             | 3181      | 3                               | 0.00          |