



# Derivatives Monthly Statistics Report

For June 2011

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 389.10    | 386.2880                      | 389.0980  | 386.2880                        | 30.00         |
| 01/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 394.96    | 392.1020                      | 394.9550  | 392.1020                        | 0.00          |
| 01/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 357.42    | 354.7560                      | 357.4230  | 354.7560                        | 1,019.00      |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 362.80    | 360.0960                      | 362.8030  | 360.0960                        | 0.00          |
| 01/06/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 01/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 160.80    | 160.0770                      | 160.7970  | 160.0770                        | 2.00          |
| 01/06/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 162.96    | 162.2250                      | 162.9560  | 162.2250                        | 0.00          |
| 01/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/06/2011 | GOVI On 04-August-11    |        |              | GOVI               | 358.15    | 355.6340                      | 358.1450  | 355.6340                        | 179.00        |
| 01/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI               | 101450    | 8                             | 101450    | 8                               | 0.00          |
| 01/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI               | 101350    | 8                             | 101350    | 8                               | 0.00          |
| 01/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI               | 101550    | 8                             | 101550    | 8                               | 0.00          |
| 01/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | GOVI On 03-November-11  |        |              | GOVI               | 363.54    | 360.9880                      | 363.5360  | 360.9880                        | 0.00          |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 65360     | 4                             | 65360     | 4                               | 0.00          |
| 01/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 65260     | 4                             | 65260     | 4                               | 0.00          |
| 01/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 65460     | 4                             | 65460     | 4                               | 0.00          |
| 01/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 01/06/2011 | IGOV On 04-August-11    |        |              | Index Future           | 155.17    | 155.2000                      | 155.1700  | 155.2000                        | 977.00        |
| 01/06/2011 | IGOV On 03-November-11  |        |              | Index Future           | 157.51    | 157.5360                      | 157.5060  | 157.5360                        | 0.00          |
| 01/06/2011 | ILBI On 04-August-11    |        |              | Index Future           | 414.95    | 414.5690                      | 414.9480  | 414.5690                        | 0.00          |
| 01/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 01/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 01/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 01/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 01/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 01/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 01/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.59      | 94.4100                       | 5.5900    | 94.4100                         | 3,891.00      |
| 01/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.62      | 94.3700                       | 5.6200    | 94.3700                         | 5,000.00      |
| 01/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.66      | 94.3300                       | 5.6600    | 94.3300                         | 0.00          |
| 01/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.74      | 94.2400                       | 5.7400    | 94.2400                         | 15,600.00     |
| 01/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.82      | 94.1600                       | 5.8200    | 94.1600                         | 0.00          |
| 01/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.96      | 94.0200                       | 5.9600    | 94.0200                         | 0.00          |
| 01/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.08      | 93.9000                       | 6.0800    | 93.9000                         | 5,591.00      |
| 01/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.39      | 93.5700                       | 6.3900    | 93.5700                         | 1,090.00      |
| 01/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.76      | 93.1900                       | 6.7600    | 93.1900                         | 2,890.00      |
| 01/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 7.07      | 92.8700                       | 7.0700    | 92.8700                         | 44,710.00     |
| 01/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.39      | 92.5500                       | 7.3900    | 92.5500                         | 490.00        |
| 01/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.69      | 92.2500                       | 7.6900    | 92.2500                         | 290.00        |
| 01/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 01/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/06/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

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|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | JN02 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/06/2011 | JN02 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | JN05 On 04-August-11   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 01/06/2011 | JN05 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | JN05 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/06/2011 | JN05 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | JN05 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/06/2011 | JN05 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | JN05 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | JN10 On 04-August-11   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 01/06/2011 | JN10 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | JN10 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | JN10 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/06/2011 | JN10 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | JN10 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/06/2011 | JN10 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | OTH1 On 04-August-11   |        |              | Index Future | 353.15    | 349.6370                      | 353.1480  | 349.6370                        | 3.00          |
| 01/06/2011 | OTH1 On 03-November-11 |        |              | Index Future | 358.46    | 354.9000                      | 358.4640  | 354.9000                        | 0.00          |
| 01/06/2011 | R157 On 04-August-11   |        |              | Bond Future  | 7.50      | 125.7808                      | 7.5040    | 125.7808                        | 7,195.00      |
| 01/06/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future  | 730       | 1                             | 730       | 1                               | 1,000.00      |
| 01/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future  | 834       | 1                             | 834       | 1                               | 0.00          |
| 01/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future  | 635       | 0                             | 635       | 0                               | 0.00          |
| 01/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future  | 280       | 0                             | 280       | 0                               | 1,320.00      |
| 01/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future  | 945       | 1                             | 945       | 1                               | 440.00        |
| 01/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future  | 1465      | 1                             | 1465      | 1                               | 0.00          |
| 01/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future  | 2759      | 2                             | 2759      | 2                               | 0.00          |
| 01/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future  | 72        | 0                             | 72        | 0                               | 1,320.00      |
| 01/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future  | 313       | 0                             | 313       | 0                               | 440.00        |
| 01/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future  | 570       | 1                             | 570       | 1                               | 0.00          |
| 01/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future  | 847       | 1                             | 847       | 1                               | 0.00          |
| 01/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future  | 1478      | 2                             | 1478      | 2                               | 0.00          |
| 01/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future  | 654       | 1                             | 654       | 1                               | 0.00          |
| 01/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future  | 746       | 1                             | 746       | 1                               | 0.00          |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | R157 On 03-November-11 |        |              | Bond Future | 7.62      | 120.8413                      | 7.6170    | 120.8413                        | 3,358.00      |
| 01/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 2639      | 2                             | 2639      | 2                               | 0.00          |
| 01/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 2496      | 2                             | 2496      | 2                               | 0.00          |
| 01/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2785      | 2                             | 2785      | 2                               | 0.00          |
| 01/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 307       | 0                             | 307       | 0                               | 0.00          |
| 01/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 377       | 0                             | 377       | 0                               | 0.00          |
| 01/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 341       | 0                             | 341       | 0                               | 0.00          |
| 01/06/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.75      | 122.6822                      | 7.7460    | 122.6822                        | 0.00          |
| 01/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 3180      | 3                             | 3180      | 3                               | 0.00          |
| 01/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3308      | 3                             | 3308      | 3                               | 0.00          |
| 01/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 3053      | 3                             | 3053      | 3                               | 0.00          |
| 01/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 668       | 1                             | 668       | 1                               | 0.00          |
| 01/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 590       | 1                             | 590       | 1                               | 0.00          |
| 01/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 628       | 1                             | 628       | 1                               | 0.00          |
| 01/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.89      | 117.7433                      | 7.8880    | 117.7433                        | 0.00          |
| 01/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2359      | 2                             | 2359      | 2                               | 0.00          |
| 01/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2259      | 2                             | 2259      | 2                               | 0.00          |
| 01/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2461      | 2                             | 2461      | 2                               | 0.00          |
| 01/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1156      | 1                             | 1156      | 1                               | 0.00          |
| 01/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1269      | 1                             | 1269      | 1                               | 0.00          |
| 01/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1211      | 1                             | 1211      | 1                               | 0.00          |
| 01/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.41      | 117.7951                      | 8.4070    | 117.7951                        | 21,612.00     |
| 01/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 1308      | 1                             | 1308      | 1                               | 0.00          |
| 01/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 1504      | 1                             | 1504      | 1                               | 0.00          |
| 01/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 1129      | 1                             | 1129      | 1                               | 0.00          |
| 01/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 1718      | 1                             | 1718      | 1                               | 600.00        |
| 01/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 3680      | 3                             | 3680      | 3                               | 200.00        |
| 01/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 5478      | 4                             | 5478      | 4                               | 0.00          |
| 01/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 11573     | 10                            | 11573     | 10                              | 0.00          |
| 01/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 600.00        |
| 01/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 413       | 1                             | 413       | 1                               | 200.00        |
| 01/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 907       | 1                             | 907       | 1                               | 0.00          |
| 01/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 3147      | 4                             | 3147      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 2269      | 3                             | 2269      | 3                               | 0.00          |
| 01/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 2541      | 3                             | 2541      | 3                               | 0.00          |
| 01/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 2834      | 4                             | 2834      | 4                               | 0.00          |
| 01/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.48      | 119.5495                      | 8.4770    | 119.5495                        | 13,789.00     |
| 01/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 6348      | 5                             | 6348      | 5                               | 0.00          |
| 01/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 6673      | 6                             | 6673      | 6                               | 0.00          |
| 01/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 4824      | 4                             | 4824      | 4                               | 5,600.00      |
| 01/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 6030      | 5                             | 6030      | 5                               | 0.00          |
| 01/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 1676      | 2                             | 1676      | 2                               | 0.00          |
| 01/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2282      | 3                             | 2282      | 3                               | 0.00          |
| 01/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1428      | 2                             | 1428      | 2                               | 0.00          |
| 01/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1547      | 2                             | 1547      | 2                               | 0.00          |
| 01/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.55      | 116.0761                      | 8.5480    | 116.0761                        | 2,500.00      |
| 01/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6676      | 6                             | 6676      | 6                               | 0.00          |
| 01/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6388      | 5                             | 6388      | 5                               | 0.00          |
| 01/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6969      | 6                             | 6969      | 6                               | 0.00          |
| 01/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2435      | 3                             | 2435      | 3                               | 0.00          |
| 01/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2737      | 3                             | 2737      | 3                               | 0.00          |
| 01/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 2582      | 3                             | 2582      | 3                               | 0.00          |
| 01/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.62      | 117.8452                      | 8.6220    | 117.8452                        | 0.00          |
| 01/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7350      | 6                             | 7350      | 6                               | 0.00          |
| 01/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7619      | 7                             | 7619      | 7                               | 0.00          |
| 01/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7084      | 6                             | 7084      | 6                               | 0.00          |
| 01/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4146      | 5                             | 4146      | 5                               | 0.00          |
| 01/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3806      | 4                             | 3806      | 4                               | 0.00          |
| 01/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3973      | 5                             | 3973      | 5                               | 0.00          |
| 01/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 212.92    | 212.7360                      | 212.9172  | 212.7360                        | 0.00          |
| 01/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 917       | 1                             | 917       | 1                               | 0.00          |
| 01/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 967       | 1                             | 967       | 1                               | 0.00          |
| 01/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 867       | 1                             | 867       | 1                               | 0.00          |
| 01/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 234.44    | 234.2192                      | 234.4425  | 234.2192                        | 0.00          |
| 01/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 2942      | 3                             | 2942      | 3                               | 0.00          |
| 01/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 2892      | 3                             | 2892      | 3                               | 0.00          |
| 01/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 2992      | 3                             | 2992      | 3                               | 0.00          |
| 01/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.13      | 105.7047                      | 7.1280    | 105.7047                        | 170.00        |
| 01/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 693       | 1                             | 693       | 1                               | 0.00          |
| 01/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 601       | 0                             | 601       | 0                               | 0.00          |
| 01/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 793       | 1                             | 793       | 1                               | 0.00          |
| 01/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 273       | 0                             | 273       | 0                               | 0.00          |
| 01/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 383       | 1                             | 383       | 1                               | 0.00          |
| 01/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 324       | 0                             | 324       | 0                               | 0.00          |
| 01/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.22      | 107.2777                      | 7.2210    | 107.2777                        | 695.00        |
| 01/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2372      | 2                             | 2372      | 2                               | 0.00          |
| 01/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2489      | 2                             | 2489      | 2                               | 0.00          |
| 01/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2255      | 2                             | 2255      | 2                               | 0.00          |
| 01/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 224       | 0                             | 224       | 0                               | 0.00          |
| 01/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 183       | 0                             | 183       | 0                               | 0.00          |
| 01/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 203       | 0                             | 203       | 0                               | 0.00          |
| 01/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.33      | 104.5026                      | 7.3250    | 104.5026                        | 0.00          |
| 01/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2676      | 2                             | 2676      | 2                               | 0.00          |
| 01/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2784      | 3                             | 2784      | 3                               | 0.00          |
| 01/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2572      | 2                             | 2572      | 2                               | 0.00          |
| 01/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 324       | 0                             | 324       | 0                               | 0.00          |
| 01/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 282       | 0                             | 282       | 0                               | 0.00          |
| 01/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |
| 01/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.45      | 106.0968                      | 7.4470    | 106.0968                        | 0.00          |
| 01/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1639      | 1                             | 1639      | 1                               | 0.00          |
| 01/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1565      | 1                             | 1565      | 1                               | 0.00          |
| 01/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1714      | 2                             | 1714      | 2                               | 0.00          |
| 01/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 875       | 1                             | 875       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 963       | 1                             | 963       | 1                               | 0.00          |
| 01/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 01/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 0.10      | 174.2714                      | 0.1030    | 174.2714                        | 10,128.00     |
| 01/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 24940     | 25                            | 24940     | 25                              | 0.00          |
| 01/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 26199     | 26                            | 26199     | 26                              | 0.00          |
| 01/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 23667     | 23                            | 23667     | 23                              | 0.00          |
| 01/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 0.02      | 176.8600                      | 0.0190    | 176.8600                        | 400.00        |
| 01/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 13997     | 14                            | 13997     | 14                              | 0.00          |
| 01/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 15375     | 15                            | 15375     | 15                              | 0.00          |
| 01/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 12606     | 12                            | 12606     | 12                              | 0.00          |
| 01/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.01      | 103.8445                      | 8.0130    | 103.8445                        | 824.00        |
| 01/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 885       | 1                             | 885       | 1                               | 0.00          |
| 01/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 1010      | 1                             | 1010      | 1                               | 0.00          |
| 01/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 771       | 1                             | 771       | 1                               | 0.00          |
| 01/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1073      | 1                             | 1073      | 1                               | 0.00          |
| 01/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 833       | 1                             | 833       | 1                               | 0.00          |
| 01/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 947       | 1                             | 947       | 1                               | 0.00          |
| 01/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.12      | 101.2294                      | 8.1150    | 101.2294                        | 1,630.00      |
| 01/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2572      | 2                             | 2572      | 2                               | 0.00          |
| 01/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2419      | 2                             | 2419      | 2                               | 0.00          |
| 01/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2731      | 2                             | 2731      | 2                               | 0.00          |
| 01/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 752       | 1                             | 752       | 1                               | 0.00          |
| 01/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 891       | 1                             | 891       | 1                               | 0.00          |
| 01/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 818       | 1                             | 818       | 1                               | 0.00          |
| 01/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.23      | 102.7710                      | 8.2270    | 102.7710                        | 0.00          |
| 01/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3421      | 3                             | 3421      | 3                               | 0.00          |
| 01/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 3274      | 3                             | 3274      | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3571      | 3                             | 3571      | 3                               | 0.00          |
| 01/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1077      | 1                             | 1077      | 1                               | 0.00          |
| 01/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1209      | 1                             | 1209      | 1                               | 0.00          |
| 01/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1141      | 1                             | 1141      | 1                               | 0.00          |
| 01/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.35      | 100.1773                      | 8.3450    | 100.1773                        | 0.00          |
| 01/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 3291      | 3                             | 3291      | 3                               | 0.00          |
| 01/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 3158      | 3                             | 3158      | 3                               | 0.00          |
| 01/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3426      | 3                             | 3426      | 3                               | 0.00          |
| 01/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1520      | 2                             | 1520      | 2                               | 0.00          |
| 01/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1667      | 2                             | 1667      | 2                               | 0.00          |
| 01/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1592      | 2                             | 1592      | 2                               | 0.00          |
| 01/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.15      | 99.5774                       | 8.1540    | 99.5774                         | 0.00          |
| 01/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 669       | 0                             | 669       | 0                               | 0.00          |
| 01/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 570       | 0                             | 570       | 0                               | 0.00          |
| 01/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 778       | 1                             | 778       | 1                               | 0.00          |
| 01/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1345      | 2                             | 1345      | 2                               | 0.00          |
| 01/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 1685      | 2                             | 1685      | 2                               | 0.00          |
| 01/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1509      | 2                             | 1509      | 2                               | 0.00          |
| 01/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.25      | 101.0596                      | 8.2480    | 101.0596                        | 2,133.00      |
| 01/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 3412      | 3                             | 3412      | 3                               | 0.00          |
| 01/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 3600      | 3                             | 3600      | 3                               | 0.00          |
| 01/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 3229      | 3                             | 3229      | 3                               | 0.00          |
| 01/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 886       | 1                             | 886       | 1                               | 0.00          |
| 01/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 748       | 1                             | 748       | 1                               | 0.00          |
| 01/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 814       | 1                             | 814       | 1                               | 0.00          |
| 01/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.35      | 98.5673                       | 8.3470    | 98.5673                         | 0.00          |
| 01/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 4269      | 4                             | 4269      | 4                               | 0.00          |
| 01/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 4450      | 4                             | 4450      | 4                               | 0.00          |
| 01/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 4091      | 4                             | 4091      | 4                               | 0.00          |
| 01/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1079      | 1                             | 1079      | 1                               | 0.00          |
| 01/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 950       | 1                             | 950       | 1                               | 0.00          |
| 01/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1013      | 1                             | 1013      | 1                               | 0.00          |
| 01/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.45      | 100.0708                      | 8.4530    | 100.0708                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3613      | 3                             | 3613      | 3                               | 0.00          |
| 01/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3761      | 3                             | 3761      | 3                               | 0.00          |
| 01/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 3467      | 3                             | 3467      | 3                               | 0.00          |
| 01/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2260      | 3                             | 2260      | 3                               | 0.00          |
| 01/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2071      | 2                             | 2071      | 2                               | 0.00          |
| 01/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2164      | 2                             | 2164      | 2                               | 0.00          |
| 01/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.92      | 101.6349                      | 6.9200    | 101.6349                        | 9,866.00      |
| 01/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 478       | 0                             | 478       | 0                               | 0.00          |
| 01/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 546       | 0                             | 546       | 0                               | 0.00          |
| 01/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 416       | 0                             | 416       | 0                               | 0.00          |
| 01/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 349       | 0                             | 349       | 0                               | 0.00          |
| 01/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 258       | 0                             | 258       | 0                               | 0.00          |
| 01/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |
| 01/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.02      | 103.1474                      | 7.0150    | 103.1474                        | 0.00          |
| 01/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1625      | 1                             | 1625      | 1                               | 0.00          |
| 01/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1542      | 1                             | 1542      | 1                               | 0.00          |
| 01/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1708      | 2                             | 1708      | 2                               | 0.00          |
| 01/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 147       | 0                             | 147       | 0                               | 0.00          |
| 01/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 179       | 0                             | 179       | 0                               | 0.00          |
| 01/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 163       | 0                             | 163       | 0                               | 0.00          |
| 01/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.13      | 100.9554                      | 7.1310    | 100.9554                        | 0.00          |
| 01/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1790      | 2                             | 1790      | 2                               | 0.00          |
| 01/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1721      | 2                             | 1721      | 2                               | 0.00          |
| 01/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1863      | 2                             | 1863      | 2                               | 0.00          |
| 01/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 237       | 0                             | 237       | 0                               | 0.00          |
| 01/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 270       | 0                             | 270       | 0                               | 0.00          |
| 01/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 252       | 0                             | 252       | 0                               | 0.00          |
| 01/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.29      | 102.4951                      | 7.2860    | 102.4951                        | 0.00          |
| 01/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 980       | 1                             | 980       | 1                               | 0.00          |
| 01/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 933       | 1                             | 933       | 1                               | 0.00          |
| 01/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1027      | 1                             | 1027      | 1                               | 0.00          |
| 01/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 615       | 1                             | 615       | 1                               | 0.00          |
| 01/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 677       | 1                             | 677       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 646       | 1                             | 646       | 1                               | 0.00          |
| 01/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.22      | 93.9630                       | 8.2200    | 93.9630                         | 5,725.00      |
| 01/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 1195      | 1                             | 1195      | 1                               | 0.00          |
| 01/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 1048      | 1                             | 1048      | 1                               | 0.00          |
| 01/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 1354      | 1                             | 1354      | 1                               | 0.00          |
| 01/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 893       | 1                             | 893       | 1                               | 0.00          |
| 01/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1164      | 2                             | 1164      | 2                               | 0.00          |
| 01/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1022      | 1                             | 1022      | 1                               | 0.00          |
| 01/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.30      | 95.3579                       | 8.3030    | 95.3579                         | 600.00        |
| 01/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3458      | 3                             | 3458      | 3                               | 0.00          |
| 01/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3651      | 3                             | 3651      | 3                               | 0.00          |
| 01/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3262      | 3                             | 3262      | 3                               | 0.00          |
| 01/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1061      | 1                             | 1061      | 1                               | 0.00          |
| 01/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 01/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 985       | 1                             | 985       | 1                               | 0.00          |
| 01/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.39      | 93.1713                       | 8.3930    | 93.1713                         | 0.00          |
| 01/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 4390      | 4                             | 4390      | 4                               | 0.00          |
| 01/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 4580      | 4                             | 4580      | 4                               | 0.00          |
| 01/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4203      | 4                             | 4203      | 4                               | 0.00          |
| 01/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1216      | 1                             | 1216      | 1                               | 0.00          |
| 01/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1069      | 1                             | 1069      | 1                               | 0.00          |
| 01/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1140      | 1                             | 1140      | 1                               | 0.00          |
| 01/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.49      | 94.5933                       | 8.4900    | 94.5933                         | 0.00          |
| 01/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3782      | 3                             | 3782      | 3                               | 0.00          |
| 01/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3939      | 4                             | 3939      | 4                               | 0.00          |
| 01/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3627      | 3                             | 3627      | 3                               | 0.00          |
| 01/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2518      | 3                             | 2518      | 3                               | 0.00          |
| 01/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2308      | 3                             | 2308      | 3                               | 0.00          |
| 01/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2411      | 3                             | 2411      | 3                               | 0.00          |
| 01/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.25      | 91.7309                       | 8.2530    | 91.7309                         | 1,361.00      |
| 01/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 1228      | 1                             | 1228      | 1                               | 0.00          |
| 01/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 1389      | 1                             | 1389      | 1                               | 0.00          |
| 01/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 1079      | 1                             | 1079      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1405      | 2                             | 1405      | 2                               | 0.00          |
| 01/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1101      | 2                             | 1101      | 2                               | 0.00          |
| 01/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1246      | 2                             | 1246      | 2                               | 0.00          |
| 01/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.33      | 89.6987                       | 8.3320    | 89.6987                         | 5,998.00      |
| 01/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3484      | 3                             | 3484      | 3                               | 0.00          |
| 01/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3283      | 3                             | 3283      | 3                               | 0.00          |
| 01/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3690      | 3                             | 3690      | 3                               | 0.00          |
| 01/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 936       | 1                             | 936       | 1                               | 0.00          |
| 01/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1108      | 1                             | 1108      | 1                               | 0.00          |
| 01/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1019      | 1                             | 1019      | 1                               | 0.00          |
| 01/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.41      | 91.0627                       | 8.4130    | 91.0627                         | 0.00          |
| 01/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4702      | 4                             | 4702      | 4                               | 0.00          |
| 01/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4505      | 4                             | 4505      | 4                               | 0.00          |
| 01/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4902      | 4                             | 4902      | 4                               | 0.00          |
| 01/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1262      | 2                             | 1262      | 2                               | 0.00          |
| 01/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1424      | 2                             | 1424      | 2                               | 0.00          |
| 01/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1341      | 2                             | 1341      | 2                               | 0.00          |
| 01/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.50      | 89.0535                       | 8.4990    | 89.0535                         | 0.00          |
| 01/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4866      | 4                             | 4866      | 4                               | 0.00          |
| 01/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4685      | 4                             | 4685      | 4                               | 0.00          |
| 01/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5050      | 4                             | 5050      | 4                               | 0.00          |
| 01/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1964      | 2                             | 1964      | 2                               | 0.00          |
| 01/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2149      | 2                             | 2149      | 2                               | 0.00          |
| 01/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2054      | 2                             | 2054      | 2                               | 0.00          |
| 01/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.59      | 76.9891                       | 8.5920    | 76.9891                         | 0.00          |
| 01/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 1333      | 1                             | 1333      | 1                               | 0.00          |
| 01/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 1520      | 1                             | 1520      | 1                               | 0.00          |
| 01/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 01/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 10938     | 10                            | 10938     | 10                              | 0.00          |
| 01/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 01/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 2342      | 3                             | 2342      | 3                               | 0.00          |
| 01/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 1866      | 3                             | 1866      | 3                               | 0.00          |
| 01/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2095      | 3                             | 2095      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.65      | 74.9944                       | 8.6490    | 74.9944                         | 1,318.00      |
| 01/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 3241      | 2                             | 3241      | 2                               | 0.00          |
| 01/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 3464      | 3                             | 3464      | 3                               | 0.00          |
| 01/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 3026      | 2                             | 3026      | 2                               | 0.00          |
| 01/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 2614      | 3                             | 2614      | 3                               | 0.00          |
| 01/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2254      | 3                             | 2254      | 3                               | 0.00          |
| 01/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2428      | 3                             | 2428      | 3                               | 0.00          |
| 01/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.71      | 76.1301                       | 8.7070    | 76.1301                         | 0.00          |
| 01/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 5012      | 4                             | 5012      | 4                               | 0.00          |
| 01/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 5245      | 4                             | 5245      | 4                               | 0.00          |
| 01/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4784      | 4                             | 4784      | 4                               | 0.00          |
| 01/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2873      | 4                             | 2873      | 4                               | 0.00          |
| 01/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2570      | 3                             | 2570      | 3                               | 0.00          |
| 01/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2718      | 3                             | 2718      | 3                               | 0.00          |
| 01/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.77      | 74.1470                       | 8.7660    | 74.1470                         | 0.00          |
| 01/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5405      | 5                             | 5405      | 5                               | 0.00          |
| 01/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5626      | 5                             | 5626      | 5                               | 0.00          |
| 01/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 5189      | 4                             | 5189      | 4                               | 0.00          |
| 01/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3752      | 4                             | 3752      | 4                               | 0.00          |
| 01/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3426      | 4                             | 3426      | 4                               | 0.00          |
| 01/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3585      | 4                             | 3585      | 4                               | 0.00          |
| 01/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.31    | 131.1845                      | 131.3095  | 131.1845                        | 425.00        |
| 01/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25309     | 25                            | 25309     | 25                              | 0.00          |
| 01/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25359     | 25                            | 25359     | 25                              | 0.00          |
| 01/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25259     | 25                            | 25259     | 25                              | 0.00          |
| 01/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 1.13      | 107.2470                      | 1.1250    | 107.2470                        | 0.00          |
| 01/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 2043      | 2                             | 2043      | 2                               | 0.00          |
| 01/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 2312      | 2                             | 2312      | 2                               | 0.00          |
| 01/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 1773      | 2                             | 1773      | 2                               | 0.00          |
| 01/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 0.88      | 108.8429                      | 0.8790    | 108.8429                        | 539.00        |
| 01/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 1958      | 2                             | 1958      | 2                               | 0.00          |
| 01/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 1697      | 2                             | 1697      | 2                               | 0.00          |
| 01/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 2219      | 2                             | 2219      | 2                               | 0.00          |
| 01/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 2.08      | 106.2534                      | 2.0800    | 106.2534                        | 2,772.00      |
| 01/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 3985      | 4                             | 3985      | 4                               | 0.00          |
| 01/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 3520      | 3                             | 3520      | 3                               | 0.00          |
| 01/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 4448      | 4                             | 4448      | 4                               | 0.00          |
| 01/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 1.97      | 107.8339                      | 1.9700    | 107.8339                        | 240.00        |
| 01/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 4950      | 5                             | 4950      | 5                               | 0.00          |
| 01/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 5404      | 5                             | 5404      | 5                               | 0.00          |
| 01/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 4494      | 4                             | 4494      | 4                               | 0.00          |
| 01/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.61      | 86.6609                       | 8.6060    | 86.6609                         | 0.00          |
| 01/06/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 5722      | 7                             | 5722      | 7                               | 0.00          |
| 01/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 4813      | 6                             | 4813      | 6                               | 0.00          |
| 01/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 5266      | 7                             | 5266      | 7                               | 0.00          |
| 01/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.67      | 84.4110                       | 8.6710    | 84.4110                         | 0.00          |
| 01/06/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 644       | 0                             | 644       | 0                               | 0.00          |
| 01/06/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 1048      | 0                             | 1048      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2011 | R213 On 03-November-11  | 8.70   | Call         | Bond Future        | 237       | 0                             | 237       | 0                               | 0.00          |
| 01/06/2011 | R213 On 03-November-11  | 8.70   | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 01/06/2011 | R213 On 03-November-11  | 8.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R213 On 03-November-11  | 8.75   | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 01/06/2011 | R213 On 02-February-12  |        |              | Bond Future        | 8.74      | 85.6963                       | 8.7380    | 85.6963                         | 0.00          |
| 01/06/2011 | R213 On 02-February-12  | 9.00   | Call         | Bond Future        | 2079      | 1                             | 2079      | 1                               | 0.00          |
| 01/06/2011 | R213 On 02-February-12  | 9.05   | Call         | Bond Future        | 2467      | 1                             | 2467      | 1                               | 0.00          |
| 01/06/2011 | R213 On 02-February-12  | 8.95   | Call         | Bond Future        | 1688      | 0                             | 1688      | 0                               | 0.00          |
| 01/06/2011 | R213 On 02-February-12  | 8.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R213 On 02-February-12  | 9.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R213 On 02-February-12  | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R213 On 03-May-12       |        |              | Bond Future        | 8.80      | 83.4584                       | 8.8020    | 83.4584                         | 0.00          |
| 01/06/2011 | R213 On 03-May-12       | 9.25   | Call         | Bond Future        | 3463      | 2                             | 3463      | 2                               | 0.00          |
| 01/06/2011 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 3836      | 2                             | 3836      | 2                               | 0.00          |
| 01/06/2011 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 3088      | 2                             | 3088      | 2                               | 0.00          |
| 01/06/2011 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2011 | TRT1 On 04-August-11    |        |              | Index Future       | 353.79    | 351.2890                      | 353.7940  | 351.2890                        | 100.00        |
| 01/06/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 358.55    | 356.0050                      | 358.5450  | 356.0050                        | 0.00          |
| 02/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 388.93    | 389.0980                      | 388.9260  | 389.0980                        | 30.00         |
| 02/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 394.78    | 394.9550                      | 394.7810  | 394.9550                        | 0.00          |
| 02/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 357.17    | 357.4230                      | 357.1650  | 357.4230                        | 1,019.00      |
| 02/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 362.54    | 362.8030                      | 362.5410  | 362.8030                        | 0.00          |
| 02/06/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 02/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 160.72    | 160.7970                      | 160.7200  | 160.7970                        | 2.00          |
| 02/06/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 162.88    | 162.9560                      | 162.8790  | 162.9560                        | 0.00          |
| 02/06/2011 | CS23 On 25-January-23   |        |              | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/06/2011 | GOVI On 04-August-11    |        |              | GOVI                   | 357.90    | 358.1450                      | 357.8980  | 358.1450                        | 179.00        |
| 02/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI                   | 98980     | 10                            | 98980     | 10                              | 0.00          |
| 02/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI                   | 99080     | 10                            | 99080     | 10                              | 0.00          |
| 02/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI                   | 98880     | 10                            | 98880     | 10                              | 0.00          |
| 02/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | GOVI On 03-November-11  |        |              | GOVI                   | 363.29    | 363.5360                      | 363.2850  | 363.5360                        | 0.00          |
| 02/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 62850     | 7                             | 62850     | 7                               | 0.00          |
| 02/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 62750     | 7                             | 62750     | 7                               | 0.00          |
| 02/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 62950     | 7                             | 62950     | 7                               | 0.00          |
| 02/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 02/06/2011 | IGOV On 04-August-11    |        |              | Index Future           | 155.33    | 155.1700                      | 155.3340  | 155.1700                        | 977.00        |
| 02/06/2011 | IGOV On 03-November-11  |        |              | Index Future           | 157.67    | 157.5060                      | 157.6720  | 157.5060                        | 0.00          |
| 02/06/2011 | ILBI On 04-August-11    |        |              | Index Future           | 410.97    | 414.9480                      | 410.9700  | 414.9480                        | 0.00          |
| 02/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 02/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 02/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 02/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 02/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 02/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 02/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.59      | 94.4100                       | 5.5900    | 94.4100                         | 3,891.00      |
| 02/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 5,000.00      |
| 02/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.65      | 94.3400                       | 5.6500    | 94.3400                         | 0.00          |
| 02/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.73      | 94.2600                       | 5.7300    | 94.2600                         | 15,600.00     |
| 02/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.81      | 94.1800                       | 5.8100    | 94.1800                         | 0.00          |
| 02/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.93      | 94.0400                       | 5.9300    | 94.0400                         | 0.00          |
| 02/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.05      | 93.9200                       | 6.0500    | 93.9200                         | 5,591.00      |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.35      | 93.6100                       | 6.3500    | 93.6100                         | 1,090.00      |
| 02/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.69      | 93.2400                       | 6.6900    | 93.2400                         | 2,890.00      |
| 02/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 7.01      | 92.9300                       | 7.0100    | 92.9300                         | 44,710.00     |
| 02/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.32      | 92.6100                       | 7.3200    | 92.6100                         | 490.00        |
| 02/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.62      | 92.3100                       | 7.6200    | 92.3100                         | 290.00        |
| 02/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | JN02 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/06/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | JN02 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | JN05 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/06/2011 | JN05 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | JN05 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | JN05 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/06/2011 | JN05 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | JN05 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/06/2011 | JN05 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | JN10 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/06/2011 | JN10 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | JN10 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | JN10 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/06/2011 | JN10 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | JN10 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/06/2011 | JN10 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | OTH1 On 04-August-11    |        |              | Index Future           | 352.84    | 353.1480                      | 352.8400  | 353.1480                        | 3.00          |
| 02/06/2011 | OTH1 On 03-November-11  |        |              | Index Future           | 358.15    | 358.4640                      | 358.1510  | 358.4640                        | 0.00          |
| 02/06/2011 | R157 On 04-August-11    |        |              | Bond Future            | 7.51      | 126.2301                      | 7.5140    | 126.2301                        | 7,195.00      |
| 02/06/2011 | R157 On 04-August-11    | 7.50   | Call         | Bond Future            | 705       | 1                             | 705       | 1                               | 1,000.00      |
| 02/06/2011 | R157 On 04-August-11    | 7.55   | Call         | Bond Future            | 807       | 1                             | 807       | 1                               | 0.00          |
| 02/06/2011 | R157 On 04-August-11    | 7.45   | Call         | Bond Future            | 612       | 1                             | 612       | 1                               | 0.00          |
| 02/06/2011 | R157 On 04-August-11    | 7.20   | Call         | Bond Future            | 266       | 0                             | 266       | 0                               | 1,320.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future | 917       | 1                             | 917       | 1                               | 440.00        |
| 02/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future | 1431      | 1                             | 1431      | 1                               | 0.00          |
| 02/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future | 2721      | 3                             | 2721      | 3                               | 0.00          |
| 02/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future | 73        | 0                             | 73        | 0                               | 1,320.00      |
| 02/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future | 318       | 0                             | 318       | 0                               | 440.00        |
| 02/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future | 581       | 1                             | 581       | 1                               | 0.00          |
| 02/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future | 863       | 1                             | 863       | 1                               | 0.00          |
| 02/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future | 1503      | 1                             | 1503      | 1                               | 0.00          |
| 02/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future | 666       | 1                             | 666       | 1                               | 0.00          |
| 02/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future | 760       | 1                             | 760       | 1                               | 0.00          |
| 02/06/2011 | R157 On 03-November-11 |        |              | Bond Future | 7.63      | 121.2997                      | 7.6270    | 121.2997                        | 3,358.00      |
| 02/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 2608      | 3                             | 2608      | 3                               | 0.00          |
| 02/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2753      | 3                             | 2753      | 3                               | 0.00          |
| 02/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 2465      | 2                             | 2465      | 2                               | 0.00          |
| 02/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 383       | 0                             | 383       | 0                               | 0.00          |
| 02/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 312       | 0                             | 312       | 0                               | 0.00          |
| 02/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 346       | 0                             | 346       | 0                               | 0.00          |
| 02/06/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.76      | 123.1443                      | 7.7570    | 123.1443                        | 0.00          |
| 02/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 3149      | 3                             | 3149      | 3                               | 0.00          |
| 02/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 3023      | 3                             | 3023      | 3                               | 0.00          |
| 02/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3277      | 3                             | 3277      | 3                               | 0.00          |
| 02/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 597       | 1                             | 597       | 1                               | 0.00          |
| 02/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 676       | 1                             | 676       | 1                               | 0.00          |
| 02/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 635       | 1                             | 635       | 1                               | 0.00          |
| 02/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.90      | 118.2111                      | 7.9000    | 118.2111                        | 0.00          |
| 02/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2333      | 2                             | 2333      | 2                               | 0.00          |
| 02/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2234      | 2                             | 2234      | 2                               | 0.00          |
| 02/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2434      | 2                             | 2434      | 2                               | 0.00          |
| 02/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1167      | 1                             | 1167      | 1                               | 0.00          |
| 02/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1282      | 1                             | 1282      | 1                               | 0.00          |
| 02/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1224      | 1                             | 1224      | 1                               | 0.00          |
| 02/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.43      | 119.2837                      | 8.4260    | 119.2837                        | 21,612.00     |
| 02/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 1224      | 1                             | 1224      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 1413      | 2                             | 1413      | 2                               | 0.00          |
| 02/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 1053      | 1                             | 1053      | 1                               | 0.00          |
| 02/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 1619      | 2                             | 1619      | 2                               | 600.00        |
| 02/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 3537      | 4                             | 3537      | 4                               | 200.00        |
| 02/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 5314      | 5                             | 5314      | 5                               | 0.00          |
| 02/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 11391     | 12                            | 11391     | 12                              | 0.00          |
| 02/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 600.00        |
| 02/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 432       | 0                             | 432       | 0                               | 200.00        |
| 02/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 946       | 1                             | 946       | 1                               | 0.00          |
| 02/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 3254      | 3                             | 3254      | 3                               | 0.00          |
| 02/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 2353      | 2                             | 2353      | 2                               | 0.00          |
| 02/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 2633      | 3                             | 2633      | 3                               | 0.00          |
| 02/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 2933      | 3                             | 2933      | 3                               | 0.00          |
| 02/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.50      | 121.0587                      | 8.4970    | 121.0587                        | 13,789.00     |
| 02/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 6202      | 6                             | 6202      | 6                               | 0.00          |
| 02/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 6524      | 7                             | 6524      | 7                               | 0.00          |
| 02/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5888      | 6                             | 5888      | 6                               | 0.00          |
| 02/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 4695      | 5                             | 4695      | 5                               | 5,600.00      |
| 02/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 1723      | 2                             | 1723      | 2                               | 0.00          |
| 02/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2342      | 2                             | 2342      | 2                               | 0.00          |
| 02/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1468      | 1                             | 1468      | 1                               | 0.00          |
| 02/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1590      | 2                             | 1590      | 2                               | 0.00          |
| 02/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.57      | 117.6135                      | 8.5690    | 117.6135                        | 2,500.00      |
| 02/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6539      | 7                             | 6539      | 7                               | 0.00          |
| 02/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6829      | 7                             | 6829      | 7                               | 0.00          |
| 02/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6254      | 6                             | 6254      | 6                               | 0.00          |
| 02/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2798      | 3                             | 2798      | 3                               | 0.00          |
| 02/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2490      | 2                             | 2490      | 2                               | 0.00          |
| 02/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 2640      | 3                             | 2640      | 3                               | 0.00          |
| 02/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.64      | 119.4086                      | 8.6440    | 119.4086                        | 0.00          |
| 02/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7218      | 7                             | 7218      | 7                               | 0.00          |
| 02/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7485      | 8                             | 7485      | 8                               | 0.00          |
| 02/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6955      | 7                             | 6955      | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4217      | 4                             | 4217      | 4                               | 0.00          |
| 02/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3873      | 4                             | 3873      | 4                               | 0.00          |
| 02/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4042      | 4                             | 4042      | 4                               | 0.00          |
| 02/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 212.98    | 212.9172                      | 212.9773  | 212.9172                        | 0.00          |
| 02/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 977       | 1                             | 977       | 1                               | 0.00          |
| 02/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 1027      | 1                             | 1027      | 1                               | 0.00          |
| 02/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 927       | 1                             | 927       | 1                               | 0.00          |
| 02/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 234.74    | 234.4425                      | 234.7409  | 234.4425                        | 0.00          |
| 02/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 3241      | 3                             | 3241      | 3                               | 0.00          |
| 02/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 3191      | 3                             | 3191      | 3                               | 0.00          |
| 02/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 3291      | 3                             | 3291      | 3                               | 0.00          |
| 02/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.13      | 105.9560                      | 7.1320    | 105.9560                        | 170.00        |
| 02/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 681       | 1                             | 681       | 1                               | 0.00          |
| 02/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 591       | 1                             | 591       | 1                               | 0.00          |
| 02/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 782       | 1                             | 782       | 1                               | 0.00          |
| 02/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 274       | 0                             | 274       | 0                               | 0.00          |
| 02/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 385       | 0                             | 385       | 0                               | 0.00          |
| 02/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 324       | 0                             | 324       | 0                               | 0.00          |
| 02/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.23      | 107.5340                      | 7.2250    | 107.5340                        | 695.00        |
| 02/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2361      | 2                             | 2361      | 2                               | 0.00          |
| 02/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2243      | 2                             | 2243      | 2                               | 0.00          |
| 02/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2478      | 2                             | 2478      | 2                               | 0.00          |
| 02/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 183       | 0                             | 183       | 0                               | 0.00          |
| 02/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 223       | 0                             | 223       | 0                               | 0.00          |
| 02/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 204       | 0                             | 204       | 0                               | 0.00          |
| 02/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.33      | 104.7601                      | 7.3300    | 104.7601                        | 0.00          |
| 02/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2664      | 3                             | 2664      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2560      | 3                             | 2560      | 3                               | 0.00          |
| 02/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2772      | 3                             | 2772      | 3                               | 0.00          |
| 02/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 283       | 0                             | 283       | 0                               | 0.00          |
| 02/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 325       | 0                             | 325       | 0                               | 0.00          |
| 02/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 302       | 0                             | 302       | 0                               | 0.00          |
| 02/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.45      | 106.3590                      | 7.4530    | 106.3590                        | 0.00          |
| 02/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1628      | 2                             | 1628      | 2                               | 0.00          |
| 02/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1555      | 2                             | 1555      | 2                               | 0.00          |
| 02/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1703      | 2                             | 1703      | 2                               | 0.00          |
| 02/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 879       | 1                             | 879       | 1                               | 0.00          |
| 02/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 967       | 1                             | 967       | 1                               | 0.00          |
| 02/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 922       | 1                             | 922       | 1                               | 0.00          |
| 02/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 0.09      | 174.4540                      | 0.0880    | 174.4540                        | 10,198.00     |
| 02/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 25397     | 25                            | 25397     | 25                              | 0.00          |
| 02/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 26657     | 26                            | 26657     | 26                              | 0.00          |
| 02/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 24125     | 24                            | 24125     | 24                              | 0.00          |
| 02/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 0.19      | 177.0432                      | 0.1900    | 177.0432                        | 400.00        |
| 02/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 8862      | 14                            | 8862      | 14                              | 0.00          |
| 02/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 10240     | 15                            | 10240     | 15                              | 0.00          |
| 02/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 7471      | 13                            | 7471      | 13                              | 0.00          |
| 02/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.03      | 104.4310                      | 8.0270    | 104.4310                        | 824.00        |
| 02/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 846       | 1                             | 846       | 1                               | 0.00          |
| 02/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 967       | 1                             | 967       | 1                               | 0.00          |
| 02/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 734       | 1                             | 734       | 1                               | 0.00          |
| 02/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1103      | 1                             | 1103      | 1                               | 0.00          |
| 02/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 857       | 1                             | 857       | 1                               | 0.00          |
| 02/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 975       | 1                             | 975       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.13      | 101.8260                      | 8.1300    | 101.8260                        | 1,630.00      |
| 02/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2521      | 3                             | 2521      | 3                               | 0.00          |
| 02/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2678      | 3                             | 2678      | 3                               | 0.00          |
| 02/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2368      | 2                             | 2368      | 2                               | 0.00          |
| 02/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 909       | 1                             | 909       | 1                               | 0.00          |
| 02/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 768       | 1                             | 768       | 1                               | 0.00          |
| 02/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 836       | 1                             | 836       | 1                               | 0.00          |
| 02/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.24      | 103.3745                      | 8.2430    | 103.3745                        | 0.00          |
| 02/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3369      | 3                             | 3369      | 3                               | 0.00          |
| 02/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3519      | 4                             | 3519      | 4                               | 0.00          |
| 02/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 3223      | 3                             | 3223      | 3                               | 0.00          |
| 02/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1229      | 1                             | 1229      | 1                               | 0.00          |
| 02/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1095      | 1                             | 1095      | 1                               | 0.00          |
| 02/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1160      | 1                             | 1160      | 1                               | 0.00          |
| 02/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.36      | 100.7897                      | 8.3620    | 100.7897                        | 0.00          |
| 02/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 3243      | 3                             | 3243      | 3                               | 0.00          |
| 02/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 3111      | 3                             | 3111      | 3                               | 0.00          |
| 02/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3377      | 3                             | 3377      | 3                               | 0.00          |
| 02/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1543      | 2                             | 1543      | 2                               | 0.00          |
| 02/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1692      | 2                             | 1692      | 2                               | 0.00          |
| 02/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1616      | 2                             | 1616      | 2                               | 0.00          |
| 02/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.16      | 100.2369                      | 8.1630    | 100.2369                        | 0.00          |
| 02/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 643       | 1                             | 643       | 1                               | 0.00          |
| 02/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 546       | 1                             | 546       | 1                               | 0.00          |
| 02/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 750       | 1                             | 750       | 1                               | 0.00          |
| 02/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1365      | 1                             | 1365      | 1                               | 0.00          |
| 02/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 1710      | 2                             | 1710      | 2                               | 0.00          |
| 02/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1532      | 2                             | 1532      | 2                               | 0.00          |
| 02/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.26      | 101.7302                      | 8.2570    | 101.7302                        | 2,133.00      |
| 02/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 3373      | 3                             | 3373      | 3                               | 0.00          |
| 02/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 3191      | 3                             | 3191      | 3                               | 0.00          |
| 02/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 3560      | 4                             | 3560      | 4                               | 0.00          |
| 02/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 756       | 1                             | 756       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 896       | 1                             | 896       | 1                               | 0.00          |
| 02/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 823       | 1                             | 823       | 1                               | 0.00          |
| 02/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.36      | 99.2468                       | 8.3570    | 99.2468                         | 0.00          |
| 02/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 4228      | 4                             | 4228      | 4                               | 0.00          |
| 02/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 4051      | 4                             | 4051      | 4                               | 0.00          |
| 02/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 4409      | 4                             | 4409      | 4                               | 0.00          |
| 02/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 960       | 1                             | 960       | 1                               | 0.00          |
| 02/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1090      | 1                             | 1090      | 1                               | 0.00          |
| 02/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 02/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.46      | 100.7618                      | 8.4640    | 100.7618                        | 0.00          |
| 02/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3576      | 4                             | 3576      | 4                               | 0.00          |
| 02/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3724      | 4                             | 3724      | 4                               | 0.00          |
| 02/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 3432      | 3                             | 3432      | 3                               | 0.00          |
| 02/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2280      | 2                             | 2280      | 2                               | 0.00          |
| 02/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2088      | 2                             | 2088      | 2                               | 0.00          |
| 02/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2182      | 2                             | 2182      | 2                               | 0.00          |
| 02/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.95      | 101.7990                      | 6.9450    | 101.7990                        | 9,866.00      |
| 02/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 443       | 0                             | 443       | 0                               | 0.00          |
| 02/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 510       | 1                             | 510       | 1                               | 0.00          |
| 02/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 384       | 0                             | 384       | 0                               | 0.00          |
| 02/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 373       | 0                             | 373       | 0                               | 0.00          |
| 02/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 277       | 0                             | 277       | 0                               | 0.00          |
| 02/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 321       | 0                             | 321       | 0                               | 0.00          |
| 02/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.04      | 103.3159                      | 7.0440    | 103.3159                        | 0.00          |
| 02/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1576      | 2                             | 1576      | 2                               | 0.00          |
| 02/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1658      | 2                             | 1658      | 2                               | 0.00          |
| 02/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1494      | 2                             | 1494      | 2                               | 0.00          |
| 02/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 189       | 0                             | 189       | 0                               | 0.00          |
| 02/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 02/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 172       | 0                             | 172       | 0                               | 0.00          |
| 02/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.16      | 101.1233                      | 7.1640    | 101.1233                        | 0.00          |
| 02/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1743      | 2                             | 1743      | 2                               | 0.00          |
| 02/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1815      | 2                             | 1815      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1674      | 2                             | 1674      | 2                               | 0.00          |
| 02/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 282       | 0                             | 282       | 0                               | 0.00          |
| 02/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 248       | 0                             | 248       | 0                               | 0.00          |
| 02/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 264       | 0                             | 264       | 0                               | 0.00          |
| 02/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.33      | 102.6672                      | 7.3250    | 102.6672                        | 0.00          |
| 02/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 944       | 1                             | 944       | 1                               | 0.00          |
| 02/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 899       | 1                             | 899       | 1                               | 0.00          |
| 02/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 991       | 1                             | 991       | 1                               | 0.00          |
| 02/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 640       | 1                             | 640       | 1                               | 0.00          |
| 02/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 704       | 1                             | 704       | 1                               | 0.00          |
| 02/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 671       | 1                             | 671       | 1                               | 0.00          |
| 02/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.22      | 94.6870                       | 8.2240    | 94.6870                         | 5,725.00      |
| 02/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 1174      | 1                             | 1174      | 1                               | 0.00          |
| 02/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 1028      | 1                             | 1028      | 1                               | 0.00          |
| 02/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 1332      | 1                             | 1332      | 1                               | 0.00          |
| 02/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 895       | 1                             | 895       | 1                               | 0.00          |
| 02/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1167      | 1                             | 1167      | 1                               | 0.00          |
| 02/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1024      | 1                             | 1024      | 1                               | 0.00          |
| 02/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.31      | 96.1025                       | 8.3080    | 96.1025                         | 600.00        |
| 02/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3432      | 3                             | 3432      | 3                               | 0.00          |
| 02/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3237      | 3                             | 3237      | 3                               | 0.00          |
| 02/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3626      | 4                             | 3626      | 4                               | 0.00          |
| 02/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 909       | 1                             | 909       | 1                               | 0.00          |
| 02/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 02/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 987       | 1                             | 987       | 1                               | 0.00          |
| 02/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.40      | 93.9229                       | 8.3970    | 93.9229                         | 0.00          |
| 02/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 4370      | 4                             | 4370      | 4                               | 0.00          |
| 02/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4183      | 4                             | 4183      | 4                               | 0.00          |
| 02/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 4560      | 5                             | 4560      | 5                               | 0.00          |
| 02/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1071      | 1                             | 1071      | 1                               | 0.00          |
| 02/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1217      | 1                             | 1217      | 1                               | 0.00          |
| 02/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1142      | 1                             | 1142      | 1                               | 0.00          |
| 02/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.49      | 95.3555                       | 8.4940    | 95.3555                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3765      | 4                             | 3765      | 4                               | 0.00          |
| 02/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3922      | 4                             | 3922      | 4                               | 0.00          |
| 02/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3611      | 4                             | 3611      | 4                               | 0.00          |
| 02/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2523      | 3                             | 2523      | 3                               | 0.00          |
| 02/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2312      | 2                             | 2312      | 2                               | 0.00          |
| 02/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2416      | 2                             | 2416      | 2                               | 0.00          |
| 02/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.26      | 92.5611                       | 8.2620    | 92.5611                         | 1,361.00      |
| 02/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 1191      | 1                             | 1191      | 1                               | 0.00          |
| 02/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 1350      | 1                             | 1350      | 1                               | 0.00          |
| 02/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 1044      | 1                             | 1044      | 1                               | 0.00          |
| 02/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1425      | 1                             | 1425      | 1                               | 0.00          |
| 02/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1117      | 1                             | 1117      | 1                               | 0.00          |
| 02/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1265      | 1                             | 1265      | 1                               | 0.00          |
| 02/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.34      | 90.5402                       | 8.3410    | 90.5402                         | 5,998.00      |
| 02/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3441      | 3                             | 3441      | 3                               | 0.00          |
| 02/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3646      | 4                             | 3646      | 4                               | 0.00          |
| 02/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3240      | 3                             | 3240      | 3                               | 0.00          |
| 02/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1119      | 1                             | 1119      | 1                               | 0.00          |
| 02/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 946       | 1                             | 946       | 1                               | 0.00          |
| 02/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 02/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.42      | 91.9198                       | 8.4230    | 91.9198                         | 0.00          |
| 02/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4656      | 5                             | 4656      | 5                               | 0.00          |
| 02/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4856      | 5                             | 4856      | 5                               | 0.00          |
| 02/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4459      | 5                             | 4459      | 5                               | 0.00          |
| 02/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1437      | 1                             | 1437      | 1                               | 0.00          |
| 02/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1275      | 1                             | 1275      | 1                               | 0.00          |
| 02/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1354      | 1                             | 1354      | 1                               | 0.00          |
| 02/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.51      | 89.9244                       | 8.5090    | 89.9244                         | 0.00          |
| 02/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4824      | 5                             | 4824      | 5                               | 0.00          |
| 02/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4644      | 5                             | 4644      | 5                               | 0.00          |
| 02/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5007      | 5                             | 5007      | 5                               | 0.00          |
| 02/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1978      | 2                             | 1978      | 2                               | 0.00          |
| 02/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2165      | 2                             | 2165      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2069      | 2                             | 2069      | 2                               | 0.00          |
| 02/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.61      | 78.4129                       | 8.6070    | 78.4129                         | 0.00          |
| 02/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 1267      | 1                             | 1267      | 1                               | 0.00          |
| 02/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 1448      | 2                             | 1448      | 2                               | 0.00          |
| 02/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 1100      | 1                             | 1100      | 1                               | 0.00          |
| 02/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 10815     | 11                            | 10815     | 11                              | 0.00          |
| 02/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 02/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 2404      | 2                             | 2404      | 2                               | 0.00          |
| 02/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 1917      | 2                             | 1917      | 2                               | 0.00          |
| 02/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2152      | 2                             | 2152      | 2                               | 0.00          |
| 02/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.66      | 76.4337                       | 8.6640    | 76.4337                         | 1,318.00      |
| 02/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 3163      | 3                             | 3163      | 3                               | 0.00          |
| 02/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2951      | 3                             | 2951      | 3                               | 0.00          |
| 02/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 3384      | 3                             | 3384      | 3                               | 0.00          |
| 02/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2295      | 2                             | 2295      | 2                               | 0.00          |
| 02/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 2660      | 3                             | 2660      | 3                               | 0.00          |
| 02/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2472      | 2                             | 2472      | 2                               | 0.00          |
| 02/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.72      | 77.5920                       | 8.7220    | 77.5920                         | 0.00          |
| 02/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4931      | 5                             | 4931      | 5                               | 0.00          |
| 02/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4704      | 5                             | 4704      | 5                               | 0.00          |
| 02/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 5162      | 5                             | 5162      | 5                               | 0.00          |
| 02/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2607      | 3                             | 2607      | 3                               | 0.00          |
| 02/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2913      | 3                             | 2913      | 3                               | 0.00          |
| 02/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2757      | 3                             | 2757      | 3                               | 0.00          |
| 02/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.78      | 75.6306                       | 8.7810    | 75.6306                         | 0.00          |
| 02/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5328      | 5                             | 5328      | 5                               | 0.00          |
| 02/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5548      | 6                             | 5548      | 6                               | 0.00          |
| 02/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 5114      | 5                             | 5114      | 5                               | 0.00          |
| 02/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3795      | 4                             | 3795      | 4                               | 0.00          |
| 02/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3467      | 3                             | 3467      | 3                               | 0.00          |
| 02/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3626      | 4                             | 3626      | 4                               | 0.00          |
| 02/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.26    | 131.3095                      | 131.2624  | 131.3095                        | 425.00        |
| 02/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25262     | 25                            | 25262     | 25                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25312     | 25                            | 25312     | 25                              | 0.00          |
| 02/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25212     | 25                            | 25212     | 25                              | 0.00          |
| 02/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 1.12      | 107.3461                      | 1.1190    | 107.3461                        | 0.00          |
| 02/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 2076      | 2                             | 2076      | 2                               | 0.00          |
| 02/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 2345      | 2                             | 2345      | 2                               | 0.00          |
| 02/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 1806      | 2                             | 1806      | 2                               | 0.00          |
| 02/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 0.87      | 108.9442                      | 0.8730    | 108.9442                        | 539.00        |
| 02/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 1990      | 2                             | 1990      | 2                               | 0.00          |
| 02/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 2251      | 2                             | 2251      | 2                               | 0.00          |
| 02/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 1729      | 2                             | 1729      | 2                               | 0.00          |
| 02/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 2.08      | 106.3503                      | 2.0810    | 106.3503                        | 3,042.00      |
| 02/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 3975      | 4                             | 3975      | 4                               | 0.00          |
| 02/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 3510      | 4                             | 3510      | 4                               | 0.00          |
| 02/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 4438      | 4                             | 4438      | 4                               | 0.00          |
| 02/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 1.97      | 107.9393                      | 1.9720    | 107.9393                        | 240.00        |
| 02/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 4931      | 5                             | 4931      | 5                               | 0.00          |
| 02/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 5384      | 5                             | 5384      | 5                               | 0.00          |
| 02/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 4475      | 4                             | 4475      | 4                               | 0.00          |
| 02/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2011 | R213 On 04-August-11    |        |              | Bond Future        | 8.62      | 88.0232                       | 8.6210    | 88.0232                         | 0.00          |
| 02/06/2011 | R213 On 04-August-11    | 8.00   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R213 On 04-August-11    | 8.05   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R213 On 04-August-11    | 7.95   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R213 On 04-August-11    | 7.95   | Put          | Bond Future        | 5847      | 6                             | 5847      | 6                               | 0.00          |
| 02/06/2011 | R213 On 04-August-11    | 8.05   | Put          | Bond Future        | 4938      | 5                             | 4938      | 5                               | 0.00          |
| 02/06/2011 | R213 On 04-August-11    | 8.00   | Put          | Bond Future        | 5391      | 5                             | 5391      | 5                               | 0.00          |
| 02/06/2011 | R213 On 03-November-11  |        |              | Bond Future        | 8.69      | 85.7874                       | 8.6860    | 85.7874                         | 0.00          |
| 02/06/2011 | R213 On 03-November-11  | 8.75   | Call         | Bond Future        | 521       | 1                             | 521       | 1                               | 0.00          |
| 02/06/2011 | R213 On 03-November-11  | 8.80   | Call         | Bond Future        | 925       | 1                             | 925       | 1                               | 0.00          |
| 02/06/2011 | R213 On 03-November-11  | 8.70   | Call         | Bond Future        | 114       | 0                             | 114       | 0                               | 0.00          |
| 02/06/2011 | R213 On 03-November-11  | 8.70   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R213 On 03-November-11  | 8.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R213 On 03-November-11  | 8.75   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R213 On 02-February-12  |        |              | Bond Future        | 8.75      | 87.0934                       | 8.7530    | 87.0934                         | 0.00          |
| 02/06/2011 | R213 On 02-February-12  | 9.00   | Call         | Bond Future        | 1958      | 2                             | 1958      | 2                               | 0.00          |
| 02/06/2011 | R213 On 02-February-12  | 9.05   | Call         | Bond Future        | 2345      | 2                             | 2345      | 2                               | 0.00          |
| 02/06/2011 | R213 On 02-February-12  | 8.95   | Call         | Bond Future        | 1567      | 2                             | 1567      | 2                               | 0.00          |
| 02/06/2011 | R213 On 02-February-12  | 8.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R213 On 02-February-12  | 9.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R213 On 02-February-12  | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R213 On 03-May-12       |        |              | Bond Future        | 8.82      | 84.8842                       | 8.8180    | 84.8842                         | 0.00          |
| 02/06/2011 | R213 On 03-May-12       | 9.25   | Call         | Bond Future        | 3336      | 3                             | 3336      | 3                               | 0.00          |
| 02/06/2011 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 3709      | 4                             | 3709      | 4                               | 0.00          |
| 02/06/2011 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 2960      | 3                             | 2960      | 3                               | 0.00          |
| 02/06/2011 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2011 | TRT1 On 04-August-11    |        |              | Index Future       | 353.54    | 353.7940                      | 353.5440  | 353.7940                        | 100.00        |
| 02/06/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 358.29    | 358.5450                      | 358.2930  | 358.5450                        | 0.00          |
| 03/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 0403 On 21-December-18  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 388.83    | 388.9260                      | 388.8280  | 388.9260                        | 30.00         |
| 03/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 394.68    | 394.7810                      | 394.6800  | 394.7810                        | 0.00          |
| 03/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 357.07    | 357.1650                      | 357.0650  | 357.1650                        | 1,019.00      |
| 03/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 362.44    | 362.5410                      | 362.4390  | 362.5410                        | 0.00          |
| 03/06/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 03/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 160.76    | 160.7200                      | 160.7560  | 160.7200                        | 2.00          |
| 03/06/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 162.92    | 162.8790                      | 162.9150  | 162.8790                        | 0.00          |
| 03/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/06/2011 | GOVI On 04-August-11    |        |              | GOVI               | 357.82    | 357.8980                      | 357.8150  | 357.8980                        | 179.00        |
| 03/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI               | 98150     | 10                            | 98150     | 10                              | 0.00          |
| 03/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI               | 98050     | 10                            | 98050     | 10                              | 0.00          |
| 03/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI               | 98250     | 10                            | 98250     | 10                              | 0.00          |
| 03/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | GOVI On 03-November-11  |        |              | GOVI               | 363.20    | 363.2850                      | 363.2010  | 363.2850                        | 0.00          |
| 03/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 62010     | 6                             | 62010     | 6                               | 0.00          |
| 03/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 61910     | 6                             | 61910     | 6                               | 0.00          |
| 03/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 62110     | 6                             | 62110     | 6                               | 0.00          |
| 03/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 03/06/2011 | IGOV On 04-August-11    |        |              | Index Future       | 155.40    | 155.3340                      | 155.3960  | 155.3340                        | 977.00        |
| 03/06/2011 | IGOV On 03-November-11  |        |              | Index Future       | 157.74    | 157.6720                      | 157.7350  | 157.6720                        | 0.00          |
| 03/06/2011 | ILBI On 04-August-11    |        |              | Index Future       | 411.12    | 410.9700                      | 411.1230  | 410.9700                        | 0.00          |
| 03/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 03/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 03/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 03/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 03/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 03/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.58      | 94.4100                       | 5.5800    | 94.4100                         | 3,891.00      |
| 03/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 5,000.00      |
| 03/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 0.00          |
| 03/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.74      | 94.2700                       | 5.7400    | 94.2700                         | 15,600.00     |
| 03/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.83      | 94.1900                       | 5.8300    | 94.1900                         | 0.00          |
| 03/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.93      | 94.0700                       | 5.9300    | 94.0700                         | 0.00          |
| 03/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.05      | 93.9500                       | 6.0500    | 93.9500                         | 5,591.00      |
| 03/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.33      | 93.6500                       | 6.3300    | 93.6500                         | 1,090.00      |
| 03/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.68      | 93.3100                       | 6.6800    | 93.3100                         | 2,890.00      |
| 03/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.99      | 92.9900                       | 6.9900    | 92.9900                         | 44,710.00     |
| 03/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.30      | 92.6800                       | 7.3000    | 92.6800                         | 490.00        |
| 03/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.60      | 92.3800                       | 7.6000    | 92.3800                         | 290.00        |
| 03/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 03/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 03/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | JN02 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 03/06/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | JN02 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | JN05 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 03/06/2011 | JN05 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | JN05 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | JN05 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 03/06/2011 | JN05 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | JN05 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 03/06/2011 | JN05 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | JN10 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 03/06/2011 | JN10 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | JN10 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | JN10 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | JN10 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | JN10 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 03/06/2011 | JN10 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | OTH1 On 04-August-11   |        |              | Index Future | 352.64    | 352.8400                      | 352.6400  | 352.8400                        | 3.00          |
| 03/06/2011 | OTH1 On 03-November-11 |        |              | Index Future | 357.95    | 358.1510                      | 357.9480  | 358.1510                        | 0.00          |
| 03/06/2011 | R157 On 04-August-11   |        |              | Bond Future  | 7.50      | 126.1910                      | 7.4970    | 126.1910                        | 7,195.00      |
| 03/06/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future  | 732       | 1                             | 732       | 1                               | 1,000.00      |
| 03/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future  | 837       | 1                             | 837       | 1                               | 0.00          |
| 03/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future  | 636       | 1                             | 636       | 1                               | 0.00          |
| 03/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future  | 278       | 0                             | 278       | 0                               | 1,320.00      |
| 03/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future  | 2780      | 3                             | 2780      | 3                               | 0.00          |
| 03/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future  | 950       | 1                             | 950       | 1                               | 440.00        |
| 03/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future  | 1475      | 1                             | 1475      | 1                               | 0.00          |
| 03/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future  | 295       | 0                             | 295       | 0                               | 440.00        |
| 03/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future  | 66        | 0                             | 66        | 0                               | 1,320.00      |
| 03/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future  | 547       | 1                             | 547       | 1                               | 0.00          |
| 03/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future  | 820       | 1                             | 820       | 1                               | 0.00          |
| 03/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future  | 1449      | 2                             | 1449      | 2                               | 0.00          |
| 03/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future  | 630       | 1                             | 630       | 1                               | 0.00          |
| 03/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future  | 720       | 1                             | 720       | 1                               | 0.00          |
| 03/06/2011 | R157 On 03-November-11 |        |              | Bond Future  | 7.61      | 121.2630                      | 7.6090    | 121.2630                        | 3,358.00      |
| 03/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 2657      | 3                             | 2657      | 3                               | 0.00          |
| 03/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 2514      | 2                             | 2514      | 2                               | 0.00          |
| 03/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 2804      | 3                             | 2804      | 3                               | 0.00          |
| 03/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 297       | 0                             | 297       | 0                               | 0.00          |
| 03/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 366       | 0                             | 366       | 0                               | 0.00          |
| 03/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 329       | 0                             | 329       | 0                               | 0.00          |
| 03/06/2011 | R157 On 02-February-12 |        |              | Bond Future  | 7.74      | 123.1065                      | 7.7370    | 123.1065                        | 0.00          |
| 03/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 3197      | 3                             | 3197      | 3                               | 0.00          |
| 03/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 3326      | 3                             | 3326      | 3                               | 0.00          |
| 03/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 3070      | 3                             | 3070      | 3                               | 0.00          |
| 03/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future  | 655       | 1                             | 655       | 1                               | 0.00          |
| 03/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future  | 577       | 1                             | 577       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 615       | 1                             | 615       | 1                               | 0.00          |
| 03/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.88      | 118.1728                      | 7.8780    | 118.1728                        | 0.00          |
| 03/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2374      | 2                             | 2374      | 2                               | 0.00          |
| 03/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2273      | 2                             | 2273      | 2                               | 0.00          |
| 03/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2476      | 2                             | 2476      | 2                               | 0.00          |
| 03/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1139      | 1                             | 1139      | 1                               | 0.00          |
| 03/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1251      | 1                             | 1251      | 1                               | 0.00          |
| 03/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1194      | 1                             | 1194      | 1                               | 0.00          |
| 03/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.44      | 119.1009                      | 8.4410    | 119.1009                        | 19,853.00     |
| 03/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 1157      | 1                             | 1157      | 1                               | 0.00          |
| 03/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 1339      | 1                             | 1339      | 1                               | 0.00          |
| 03/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 991       | 1                             | 991       | 1                               | 0.00          |
| 03/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 1540      | 2                             | 1540      | 2                               | 600.00        |
| 03/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 11247     | 11                            | 11247     | 11                              | 0.00          |
| 03/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 3422      | 4                             | 3422      | 4                               | 200.00        |
| 03/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 5183      | 5                             | 5183      | 5                               | 0.00          |
| 03/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 445       | 0                             | 445       | 0                               | 200.00        |
| 03/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 600.00        |
| 03/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 975       | 1                             | 975       | 1                               | 0.00          |
| 03/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 3336      | 3                             | 3336      | 3                               | 0.00          |
| 03/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 2418      | 2                             | 2418      | 2                               | 0.00          |
| 03/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 2703      | 3                             | 2703      | 3                               | 0.00          |
| 03/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 3010      | 3                             | 3010      | 3                               | 0.00          |
| 03/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.51      | 120.8697                      | 8.5120    | 120.8697                        | 13,789.00     |
| 03/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 6092      | 6                             | 6092      | 6                               | 0.00          |
| 03/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 6411      | 7                             | 6411      | 7                               | 0.00          |
| 03/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 4597      | 5                             | 4597      | 5                               | 5,600.00      |
| 03/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5779      | 6                             | 5779      | 6                               | 0.00          |
| 03/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 1755      | 2                             | 1755      | 2                               | 0.00          |
| 03/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2385      | 2                             | 2385      | 2                               | 0.00          |
| 03/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1497      | 1                             | 1497      | 1                               | 0.00          |
| 03/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1622      | 2                             | 1622      | 2                               | 0.00          |
| 03/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.59      | 117.4185                      | 8.5850    | 117.4185                        | 2,500.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6433      | 7                             | 6433      | 7                               | 0.00          |
| 03/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6150      | 6                             | 6150      | 6                               | 0.00          |
| 03/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6721      | 7                             | 6721      | 7                               | 0.00          |
| 03/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2531      | 2                             | 2531      | 2                               | 0.00          |
| 03/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2842      | 3                             | 2842      | 3                               | 0.00          |
| 03/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 2682      | 3                             | 2682      | 3                               | 0.00          |
| 03/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.66      | 119.2081                      | 8.6600    | 119.2081                        | 0.00          |
| 03/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7121      | 7                             | 7121      | 7                               | 0.00          |
| 03/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7387      | 7                             | 7387      | 7                               | 0.00          |
| 03/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6860      | 7                             | 6860      | 7                               | 0.00          |
| 03/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4268      | 4                             | 4268      | 4                               | 0.00          |
| 03/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3920      | 4                             | 3920      | 4                               | 0.00          |
| 03/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4090      | 4                             | 4090      | 4                               | 0.00          |
| 03/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 213.11    | 212.9773                      | 213.1105  | 212.9773                        | 0.00          |
| 03/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 1111      | 1                             | 1111      | 1                               | 0.00          |
| 03/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 03/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 1061      | 1                             | 1061      | 1                               | 0.00          |
| 03/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 234.81    | 234.7409                      | 234.8149  | 234.7409                        | 0.00          |
| 03/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 3315      | 3                             | 3315      | 3                               | 0.00          |
| 03/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 3265      | 3                             | 3265      | 3                               | 0.00          |
| 03/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 3365      | 3                             | 3365      | 3                               | 0.00          |
| 03/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.13      | 105.9439                      | 7.1260    | 105.9439                        | 170.00        |
| 03/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 689       | 1                             | 689       | 1                               | 0.00          |
| 03/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 790       | 1                             | 790       | 1                               | 0.00          |
| 03/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 597       | 1                             | 597       | 1                               | 0.00          |
| 03/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 373       | 0                             | 373       | 0                               | 0.00          |
| 03/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 264       | 0                             | 264       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 314       | 0                             | 314       | 0                               | 0.00          |
| 03/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.22      | 107.5227                      | 7.2180    | 107.5227                        | 695.00        |
| 03/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2376      | 2                             | 2376      | 2                               | 0.00          |
| 03/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2493      | 2                             | 2493      | 2                               | 0.00          |
| 03/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2258      | 2                             | 2258      | 2                               | 0.00          |
| 03/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 218       | 0                             | 218       | 0                               | 0.00          |
| 03/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 179       | 0                             | 179       | 0                               | 0.00          |
| 03/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 199       | 0                             | 199       | 0                               | 0.00          |
| 03/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.32      | 104.7471                      | 7.3220    | 104.7471                        | 0.00          |
| 03/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2679      | 3                             | 2679      | 3                               | 0.00          |
| 03/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2787      | 3                             | 2787      | 3                               | 0.00          |
| 03/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2575      | 3                             | 2575      | 3                               | 0.00          |
| 03/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 319       | 0                             | 319       | 0                               | 0.00          |
| 03/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 278       | 0                             | 278       | 0                               | 0.00          |
| 03/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 296       | 0                             | 296       | 0                               | 0.00          |
| 03/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.44      | 106.3447                      | 7.4440    | 106.3447                        | 0.00          |
| 03/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1639      | 2                             | 1639      | 2                               | 0.00          |
| 03/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1565      | 2                             | 1565      | 2                               | 0.00          |
| 03/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1715      | 2                             | 1715      | 2                               | 0.00          |
| 03/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 869       | 1                             | 869       | 1                               | 0.00          |
| 03/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 956       | 1                             | 956       | 1                               | 0.00          |
| 03/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 912       | 1                             | 912       | 1                               | 0.00          |
| 03/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 0.09      | 174.9116                      | 0.0860    | 174.9116                        | 10,198.00     |
| 03/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 25458     | 25                            | 25458     | 25                              | 0.00          |
| 03/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 26718     | 27                            | 26718     | 27                              | 0.00          |
| 03/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 24186     | 24                            | 24186     | 24                              | 0.00          |
| 03/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 0.02      | 171.9082                      | 0.0190    | 171.9082                        | 400.00        |
| 03/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 13997     | 9                             | 13997     | 9                               | 0.00          |
| 03/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 15375     | 10                            | 15375     | 10                              | 0.00          |
| 03/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 12606     | 7                             | 12606     | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.02      | 104.3640                      | 8.0210    | 104.3640                        | 824.00        |
| 03/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 852       | 1                             | 852       | 1                               | 0.00          |
| 03/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 740       | 1                             | 740       | 1                               | 0.00          |
| 03/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 975       | 1                             | 975       | 1                               | 0.00          |
| 03/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 836       | 1                             | 836       | 1                               | 0.00          |
| 03/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1080      | 1                             | 1080      | 1                               | 0.00          |
| 03/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 953       | 1                             | 953       | 1                               | 0.00          |
| 03/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.12      | 101.7569                      | 8.1240    | 101.7569                        | 1,630.00      |
| 03/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2535      | 3                             | 2535      | 3                               | 0.00          |
| 03/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2382      | 2                             | 2382      | 2                               | 0.00          |
| 03/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2693      | 3                             | 2693      | 3                               | 0.00          |
| 03/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 755       | 1                             | 755       | 1                               | 0.00          |
| 03/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 895       | 1                             | 895       | 1                               | 0.00          |
| 03/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 822       | 1                             | 822       | 1                               | 0.00          |
| 03/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.24      | 103.3038                      | 8.2360    | 103.3038                        | 0.00          |
| 03/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3386      | 3                             | 3386      | 3                               | 0.00          |
| 03/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 3239      | 3                             | 3239      | 3                               | 0.00          |
| 03/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3536      | 4                             | 3536      | 4                               | 0.00          |
| 03/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1081      | 1                             | 1081      | 1                               | 0.00          |
| 03/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1214      | 1                             | 1214      | 1                               | 0.00          |
| 03/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1146      | 1                             | 1146      | 1                               | 0.00          |
| 03/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.36      | 100.7176                      | 8.3550    | 100.7176                        | 0.00          |
| 03/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 3258      | 3                             | 3258      | 3                               | 0.00          |
| 03/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 3126      | 3                             | 3126      | 3                               | 0.00          |
| 03/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3392      | 3                             | 3392      | 3                               | 0.00          |
| 03/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1528      | 2                             | 1528      | 2                               | 0.00          |
| 03/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1677      | 2                             | 1677      | 2                               | 0.00          |
| 03/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1602      | 2                             | 1602      | 2                               | 0.00          |
| 03/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.17      | 100.1881                      | 8.1670    | 100.1881                        | 0.00          |
| 03/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 627       | 1                             | 627       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 733       | 1                             | 733       | 1                               | 0.00          |
| 03/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 532       | 1                             | 532       | 1                               | 0.00          |
| 03/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 1718      | 2                             | 1718      | 2                               | 0.00          |
| 03/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1370      | 1                             | 1370      | 1                               | 0.00          |
| 03/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1538      | 2                             | 1538      | 2                               | 0.00          |
| 03/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.26      | 101.6829                      | 8.2620    | 101.6829                        | 2,133.00      |
| 03/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 3349      | 3                             | 3349      | 3                               | 0.00          |
| 03/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 3536      | 4                             | 3536      | 4                               | 0.00          |
| 03/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 3167      | 3                             | 3167      | 3                               | 0.00          |
| 03/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 898       | 1                             | 898       | 1                               | 0.00          |
| 03/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 758       | 1                             | 758       | 1                               | 0.00          |
| 03/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 825       | 1                             | 825       | 1                               | 0.00          |
| 03/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.36      | 99.1959                       | 8.3610    | 99.1959                         | 0.00          |
| 03/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 4210      | 4                             | 4210      | 4                               | 0.00          |
| 03/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 4390      | 4                             | 4390      | 4                               | 0.00          |
| 03/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 4032      | 4                             | 4032      | 4                               | 0.00          |
| 03/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1091      | 1                             | 1091      | 1                               | 0.00          |
| 03/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 03/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1025      | 1                             | 1025      | 1                               | 0.00          |
| 03/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.47      | 100.7077                      | 8.4680    | 100.7077                        | 0.00          |
| 03/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3561      | 4                             | 3561      | 4                               | 0.00          |
| 03/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3708      | 4                             | 3708      | 4                               | 0.00          |
| 03/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 3416      | 3                             | 3416      | 3                               | 0.00          |
| 03/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2283      | 2                             | 2283      | 2                               | 0.00          |
| 03/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2092      | 2                             | 2092      | 2                               | 0.00          |
| 03/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2186      | 2                             | 2186      | 2                               | 0.00          |
| 03/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.91      | 101.7435                      | 6.9120    | 101.7435                        | 9,866.00      |
| 03/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 482       | 0                             | 482       | 0                               | 0.00          |
| 03/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 419       | 0                             | 419       | 0                               | 0.00          |
| 03/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 03/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 03/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 335       | 0                             | 335       | 0                               | 0.00          |
| 03/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 287       | 0                             | 287       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.01      | 103.2576                      | 7.0060    | 103.2576                        | 0.00          |
| 03/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1637      | 2                             | 1637      | 2                               | 0.00          |
| 03/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1554      | 1                             | 1554      | 1                               | 0.00          |
| 03/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1720      | 2                             | 1720      | 2                               | 0.00          |
| 03/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 141       | 0                             | 141       | 0                               | 0.00          |
| 03/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 172       | 0                             | 172       | 0                               | 0.00          |
| 03/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 157       | 0                             | 157       | 0                               | 0.00          |
| 03/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.12      | 101.0644                      | 7.1210    | 101.0644                        | 0.00          |
| 03/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1802      | 2                             | 1802      | 2                               | 0.00          |
| 03/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1732      | 2                             | 1732      | 2                               | 0.00          |
| 03/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1875      | 2                             | 1875      | 2                               | 0.00          |
| 03/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 231       | 0                             | 231       | 0                               | 0.00          |
| 03/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 263       | 0                             | 263       | 0                               | 0.00          |
| 03/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 03/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.28      | 102.6061                      | 7.2750    | 102.6061                        | 0.00          |
| 03/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 987       | 1                             | 987       | 1                               | 0.00          |
| 03/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 941       | 1                             | 941       | 1                               | 0.00          |
| 03/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1035      | 1                             | 1035      | 1                               | 0.00          |
| 03/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 605       | 1                             | 605       | 1                               | 0.00          |
| 03/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 667       | 1                             | 667       | 1                               | 0.00          |
| 03/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 635       | 1                             | 635       | 1                               | 0.00          |
| 03/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.23      | 94.6640                       | 8.2330    | 94.6640                         | 5,725.00      |
| 03/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 1138      | 1                             | 1138      | 1                               | 0.00          |
| 03/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 1294      | 1                             | 1294      | 1                               | 0.00          |
| 03/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 994       | 1                             | 994       | 1                               | 0.00          |
| 03/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1185      | 1                             | 1185      | 1                               | 0.00          |
| 03/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 909       | 1                             | 909       | 1                               | 0.00          |
| 03/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1040      | 1                             | 1040      | 1                               | 0.00          |
| 03/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.32      | 96.0744                       | 8.3170    | 96.0744                         | 600.00        |
| 03/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3391      | 3                             | 3391      | 3                               | 0.00          |
| 03/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3584      | 4                             | 3584      | 4                               | 0.00          |
| 03/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3197      | 3                             | 3197      | 3                               | 0.00          |
| 03/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1075      | 1                             | 1075      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 918       | 1                             | 918       | 1                               | 0.00          |
| 03/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 996       | 1                             | 996       | 1                               | 0.00          |
| 03/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.41      | 93.9010                       | 8.4070    | 93.9010                         | 0.00          |
| 03/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 4327      | 4                             | 4327      | 4                               | 0.00          |
| 03/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 4516      | 5                             | 4516      | 5                               | 0.00          |
| 03/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4141      | 4                             | 4141      | 4                               | 0.00          |
| 03/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1230      | 1                             | 1230      | 1                               | 0.00          |
| 03/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1082      | 1                             | 1082      | 1                               | 0.00          |
| 03/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 03/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.51      | 95.3342                       | 8.5050    | 95.3342                         | 0.00          |
| 03/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3726      | 4                             | 3726      | 4                               | 0.00          |
| 03/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3882      | 4                             | 3882      | 4                               | 0.00          |
| 03/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3573      | 4                             | 3573      | 4                               | 0.00          |
| 03/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2544      | 3                             | 2544      | 3                               | 0.00          |
| 03/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2331      | 2                             | 2331      | 2                               | 0.00          |
| 03/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2435      | 2                             | 2435      | 2                               | 0.00          |
| 03/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.26      | 92.5058                       | 8.2610    | 92.5058                         | 1,361.00      |
| 03/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 1184      | 1                             | 1184      | 1                               | 0.00          |
| 03/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 1343      | 1                             | 1343      | 1                               | 0.00          |
| 03/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 03/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1412      | 1                             | 1412      | 1                               | 0.00          |
| 03/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1104      | 1                             | 1104      | 1                               | 0.00          |
| 03/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1252      | 1                             | 1252      | 1                               | 0.00          |
| 03/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.34      | 90.4861                       | 8.3400    | 90.4861                         | 5,998.00      |
| 03/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3439      | 3                             | 3439      | 3                               | 0.00          |
| 03/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3238      | 3                             | 3238      | 3                               | 0.00          |
| 03/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3644      | 4                             | 3644      | 4                               | 0.00          |
| 03/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 938       | 1                             | 938       | 1                               | 0.00          |
| 03/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1111      | 1                             | 1111      | 1                               | 0.00          |
| 03/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1022      | 1                             | 1022      | 1                               | 0.00          |
| 03/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.42      | 91.8611                       | 8.4220    | 91.8611                         | 0.00          |
| 03/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4655      | 5                             | 4655      | 5                               | 0.00          |
| 03/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4458      | 4                             | 4458      | 4                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4855      | 5                             | 4855      | 5                               | 0.00          |
| 03/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1268      | 1                             | 1268      | 1                               | 0.00          |
| 03/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1430      | 1                             | 1430      | 1                               | 0.00          |
| 03/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1347      | 1                             | 1347      | 1                               | 0.00          |
| 03/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.51      | 89.8671                       | 8.5080    | 89.8671                         | 0.00          |
| 03/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4823      | 5                             | 4823      | 5                               | 0.00          |
| 03/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4643      | 5                             | 4643      | 5                               | 0.00          |
| 03/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5006      | 5                             | 5006      | 5                               | 0.00          |
| 03/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1971      | 2                             | 1971      | 2                               | 0.00          |
| 03/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2158      | 2                             | 2158      | 2                               | 0.00          |
| 03/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2063      | 2                             | 2063      | 2                               | 0.00          |
| 03/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.62      | 78.2898                       | 8.6220    | 78.2898                         | 0.00          |
| 03/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 1202      | 1                             | 1202      | 1                               | 0.00          |
| 03/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 1379      | 1                             | 1379      | 1                               | 0.00          |
| 03/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 10693     | 11                            | 10693     | 11                              | 0.00          |
| 03/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 1041      | 1                             | 1041      | 1                               | 0.00          |
| 03/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 2467      | 2                             | 2467      | 2                               | 0.00          |
| 03/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 03/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 1971      | 2                             | 1971      | 2                               | 0.00          |
| 03/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2209      | 2                             | 2209      | 2                               | 0.00          |
| 03/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.68      | 76.3120                       | 8.6790    | 76.3120                         | 1,318.00      |
| 03/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 3087      | 3                             | 3087      | 3                               | 0.00          |
| 03/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 3305      | 3                             | 3305      | 3                               | 0.00          |
| 03/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2878      | 3                             | 2878      | 3                               | 0.00          |
| 03/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 2709      | 3                             | 2709      | 3                               | 0.00          |
| 03/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2338      | 2                             | 2338      | 2                               | 0.00          |
| 03/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2517      | 2                             | 2517      | 2                               | 0.00          |
| 03/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.74      | 77.4717                       | 8.7380    | 77.4717                         | 0.00          |
| 03/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4845      | 5                             | 4845      | 5                               | 0.00          |
| 03/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 5074      | 5                             | 5074      | 5                               | 0.00          |
| 03/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4620      | 5                             | 4620      | 5                               | 0.00          |
| 03/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2957      | 3                             | 2957      | 3                               | 0.00          |
| 03/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2647      | 3                             | 2647      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2799      | 3                             | 2799      | 3                               | 0.00          |
| 03/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.80      | 75.5117                       | 8.7970    | 75.5117                         | 0.00          |
| 03/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5247      | 5                             | 5247      | 5                               | 0.00          |
| 03/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5465      | 6                             | 5465      | 6                               | 0.00          |
| 03/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 5035      | 5                             | 5035      | 5                               | 0.00          |
| 03/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3843      | 4                             | 3843      | 4                               | 0.00          |
| 03/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3510      | 3                             | 3510      | 3                               | 0.00          |
| 03/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3672      | 4                             | 3672      | 4                               | 0.00          |
| 03/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.30    | 131.2624                      | 131.3039  | 131.2624                        | 425.00        |
| 03/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25304     | 25                            | 25304     | 25                              | 0.00          |
| 03/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25354     | 25                            | 25354     | 25                              | 0.00          |
| 03/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25254     | 25                            | 25254     | 25                              | 0.00          |
| 03/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 1.11      | 107.3791                      | 1.1130    | 107.3791                        | 0.00          |
| 03/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 2109      | 2                             | 2109      | 2                               | 0.00          |
| 03/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 2378      | 2                             | 2378      | 2                               | 0.00          |
| 03/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 1839      | 2                             | 1839      | 2                               | 0.00          |
| 03/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 0.87      | 108.9762                      | 0.8670    | 108.9762                        | 539.00        |
| 03/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 2023      | 2                             | 2023      | 2                               | 0.00          |
| 03/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 2283      | 2                             | 2283      | 2                               | 0.00          |
| 03/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 1761      | 2                             | 1761      | 2                               | 0.00          |
| 03/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 03/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 2.07      | 106.3407                      | 2.0720    | 106.3407                        | 3,042.00      |
| 03/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 4063      | 4                             | 4063      | 4                               | 0.00          |
| 03/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 3597      | 4                             | 3597      | 4                               | 0.00          |
| 03/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 4526      | 4                             | 4526      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 1.96      | 107.9201                      | 1.9630    | 107.9201                        | 240.00        |
| 03/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 5017      | 5                             | 5017      | 5                               | 0.00          |
| 03/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 5471      | 5                             | 5471      | 5                               | 0.00          |
| 03/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 4562      | 4                             | 4562      | 4                               | 0.00          |
| 03/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.64      | 87.8987                       | 8.6360    | 87.8987                         | 0.00          |
| 03/06/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 5062      | 5                             | 5062      | 5                               | 0.00          |
| 03/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 5971      | 6                             | 5971      | 6                               | 0.00          |
| 03/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 5515      | 5                             | 5515      | 5                               | 0.00          |
| 03/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.70      | 85.6646                       | 8.7010    | 85.6646                         | 0.00          |
| 03/06/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 398       | 1                             | 398       | 1                               | 0.00          |
| 03/06/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 802       | 1                             | 802       | 1                               | 0.00          |
| 03/06/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 03/06/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.77      | 86.9723                       | 8.7690    | 86.9723                         | 0.00          |
| 03/06/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 1829      | 2                             | 1829      | 2                               | 0.00          |
| 03/06/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 2216      | 2                             | 2216      | 2                               | 0.00          |
| 03/06/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 1438      | 2                             | 1438      | 2                               | 0.00          |
| 03/06/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.83      | 84.7567                       | 8.8340    | 84.7567                         | 0.00          |
| 03/06/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3209      | 3                             | 3209      | 3                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2011 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 3582      | 4                             | 3582      | 4                               | 0.00          |
| 03/06/2011 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 2833      | 3                             | 2833      | 3                               | 0.00          |
| 03/06/2011 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2011 | TRT1 On 04-August-11    |        |              | Index Future       | 353.54    | 353.5440                      | 353.5360  | 353.5440                        | 100.00        |
| 03/06/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 358.29    | 358.2930                      | 358.2850  | 358.2930                        | 0.00          |
| 06/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 389.06    | 388.8280                      | 389.0620  | 388.8280                        | 30.00         |
| 06/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 394.91    | 394.6800                      | 394.9140  | 394.6800                        | 0.00          |
| 06/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 357.23    | 357.0650                      | 357.2270  | 357.0650                        | 1,019.00      |
| 06/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 362.60    | 362.4390                      | 362.6010  | 362.4390                        | 0.00          |
| 06/06/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 06/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 160.82    | 160.7560                      | 160.8240  | 160.7560                        | 2.00          |
| 06/06/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 162.98    | 162.9150                      | 162.9840  | 162.9150                        | 0.00          |
| 06/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/06/2011 | GOVI On 04-August-11    |        |              | GOVI               | 357.99    | 357.8150                      | 357.9870  | 357.8150                        | 179.00        |
| 06/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI               | 99870     | 10                            | 99870     | 10                              | 0.00          |
| 06/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI               | 99770     | 10                            | 99770     | 10                              | 0.00          |
| 06/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI               | 99970     | 10                            | 99970     | 10                              | 0.00          |
| 06/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | GOVI On 03-November-11  |        |              | GOVI               | 363.37    | 363.2010                      | 363.3730  | 363.2010                        | 0.00          |
| 06/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 63730     | 6                             | 63730     | 6                               | 0.00          |
| 06/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 63630     | 6                             | 63630     | 6                               | 0.00          |
| 06/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 63830     | 6                             | 63830     | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 06/06/2011 | IGOV On 04-August-11    |        |              | Index Future           | 155.59    | 155.3960                      | 155.5890  | 155.3960                        | 977.00        |
| 06/06/2011 | IGOV On 03-November-11  |        |              | Index Future           | 157.93    | 157.7350                      | 157.9300  | 157.7350                        | 0.00          |
| 06/06/2011 | ILBI On 04-August-11    |        |              | Index Future           | 411.25    | 411.1230                      | 411.2490  | 411.1230                        | 0.00          |
| 06/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 06/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 06/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 06/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 06/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 06/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 06/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.58      | 94.4200                       | 5.5800    | 94.4200                         | 3,891.00      |
| 06/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 5,000.00      |
| 06/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 0.00          |
| 06/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.72      | 94.2600                       | 5.7200    | 94.2600                         | 15,600.00     |
| 06/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.80      | 94.1700                       | 5.8000    | 94.1700                         | 0.00          |
| 06/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.90      | 94.0700                       | 5.9000    | 94.0700                         | 0.00          |
| 06/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.02      | 93.9500                       | 6.0200    | 93.9500                         | 5,591.00      |
| 06/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.30      | 93.6700                       | 6.3000    | 93.6700                         | 1,090.00      |
| 06/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.65      | 93.3200                       | 6.6500    | 93.3200                         | 2,890.00      |
| 06/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.94      | 93.0100                       | 6.9400    | 93.0100                         | 44,710.00     |
| 06/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.25      | 92.7000                       | 7.2500    | 92.7000                         | 490.00        |
| 06/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.55      | 92.4000                       | 7.5500    | 92.4000                         | 290.00        |
| 06/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 06/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/06/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | JN02 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/06/2011 | JN02 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | JN05 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | JN05 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | JN05 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/06/2011 | JN05 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | JN05 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/06/2011 | JN05 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | JN05 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | JN10 On 04-August-11   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 06/06/2011 | JN10 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | JN10 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | JN10 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/06/2011 | JN10 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | JN10 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/06/2011 | JN10 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | OTH1 On 04-August-11   |        |              | Index Future | 352.75    | 352.6400                      | 352.7520  | 352.6400                        | 3.00          |
| 06/06/2011 | OTH1 On 03-November-11 |        |              | Index Future | 358.06    | 357.9480                      | 358.0590  | 357.9480                        | 0.00          |
| 06/06/2011 | R157 On 04-August-11   |        |              | Bond Future  | 7.49      | 126.2575                      | 7.4900    | 126.2575                        | 7,195.00      |
| 06/06/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future  | 729       | 1                             | 729       | 1                               | 1,000.00      |
| 06/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future  | 835       | 1                             | 835       | 1                               | 0.00          |
| 06/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future  | 631       | 1                             | 631       | 1                               | 0.00          |
| 06/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future  | 271       | 0                             | 271       | 0                               | 1,320.00      |
| 06/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future  | 949       | 1                             | 949       | 1                               | 440.00        |
| 06/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future  | 1481      | 1                             | 1481      | 1                               | 0.00          |
| 06/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future  | 2799      | 3                             | 2799      | 3                               | 0.00          |
| 06/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future  | 57        | 0                             | 57        | 0                               | 1,320.00      |
| 06/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future  | 274       | 0                             | 274       | 0                               | 440.00        |
| 06/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future  | 519       | 1                             | 519       | 1                               | 0.00          |
| 06/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future  | 788       | 1                             | 788       | 1                               | 0.00          |
| 06/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future  | 1414      | 1                             | 1414      | 1                               | 0.00          |
| 06/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future  | 600       | 1                             | 600       | 1                               | 0.00          |
| 06/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future  | 690       | 1                             | 690       | 1                               | 0.00          |
| 06/06/2011 | R157 On 03-November-11 |        |              | Bond Future  | 7.60      | 121.3291                      | 7.6020    | 121.3291                        | 3,358.00      |
| 06/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 2670      | 3                             | 2670      | 3                               | 0.00          |
| 06/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 2526      | 3                             | 2526      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2817      | 3                             | 2817      | 3                               | 0.00          |
| 06/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 284       | 0                             | 284       | 0                               | 0.00          |
| 06/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 352       | 0                             | 352       | 0                               | 0.00          |
| 06/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 316       | 0                             | 316       | 0                               | 0.00          |
| 06/06/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.73      | 123.1751                      | 7.7300    | 123.1751                        | 0.00          |
| 06/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 3208      | 3                             | 3208      | 3                               | 0.00          |
| 06/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3337      | 3                             | 3337      | 3                               | 0.00          |
| 06/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 3080      | 3                             | 3080      | 3                               | 0.00          |
| 06/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 641       | 1                             | 641       | 1                               | 0.00          |
| 06/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 564       | 1                             | 564       | 1                               | 0.00          |
| 06/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 602       | 1                             | 602       | 1                               | 0.00          |
| 06/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.87      | 118.2430                      | 7.8710    | 118.2430                        | 0.00          |
| 06/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2380      | 2                             | 2380      | 2                               | 0.00          |
| 06/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2482      | 2                             | 2482      | 2                               | 0.00          |
| 06/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2279      | 2                             | 2279      | 2                               | 0.00          |
| 06/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1235      | 1                             | 1235      | 1                               | 0.00          |
| 06/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1123      | 1                             | 1123      | 1                               | 0.00          |
| 06/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1178      | 1                             | 1178      | 1                               | 0.00          |
| 06/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.45      | 118.9569                      | 8.4450    | 118.9569                        | 11,136.00     |
| 06/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 1099      | 1                             | 1099      | 1                               | 0.00          |
| 06/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 1279      | 1                             | 1279      | 1                               | 0.00          |
| 06/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 937       | 1                             | 937       | 1                               | 0.00          |
| 06/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 1476      | 2                             | 1476      | 2                               | 600.00        |
| 06/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 3353      | 3                             | 3353      | 3                               | 200.00        |
| 06/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 5121      | 5                             | 5121      | 5                               | 0.00          |
| 06/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 11206     | 11                            | 11206     | 11                              | 0.00          |
| 06/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 600.00        |
| 06/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 421       | 0                             | 421       | 0                               | 200.00        |
| 06/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 945       | 1                             | 945       | 1                               | 0.00          |
| 06/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 3320      | 3                             | 3320      | 3                               | 0.00          |
| 06/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 2392      | 2                             | 2392      | 2                               | 0.00          |
| 06/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 2681      | 3                             | 2681      | 3                               | 0.00          |
| 06/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 2990      | 3                             | 2990      | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.52      | 120.7282                      | 8.5160    | 120.7282                        | 13,789.00     |
| 06/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 6036      | 6                             | 6036      | 6                               | 0.00          |
| 06/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 6355      | 6                             | 6355      | 6                               | 0.00          |
| 06/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 4542      | 5                             | 4542      | 5                               | 5,600.00      |
| 06/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5723      | 6                             | 5723      | 6                               | 0.00          |
| 06/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 1737      | 2                             | 1737      | 2                               | 0.00          |
| 06/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2368      | 2                             | 2368      | 2                               | 0.00          |
| 06/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1479      | 1                             | 1479      | 1                               | 0.00          |
| 06/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1603      | 2                             | 1603      | 2                               | 0.00          |
| 06/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.59      | 117.2703                      | 8.5890    | 117.2703                        | 2,500.00      |
| 06/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6384      | 6                             | 6384      | 6                               | 0.00          |
| 06/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6101      | 6                             | 6101      | 6                               | 0.00          |
| 06/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6672      | 7                             | 6672      | 7                               | 0.00          |
| 06/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2519      | 3                             | 2519      | 3                               | 0.00          |
| 06/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2830      | 3                             | 2830      | 3                               | 0.00          |
| 06/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 2670      | 3                             | 2670      | 3                               | 0.00          |
| 06/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.67      | 119.0626                      | 8.6650    | 119.0626                        | 0.00          |
| 06/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7070      | 7                             | 7070      | 7                               | 0.00          |
| 06/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6809      | 7                             | 6809      | 7                               | 0.00          |
| 06/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7335      | 7                             | 7335      | 7                               | 0.00          |
| 06/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3914      | 4                             | 3914      | 4                               | 0.00          |
| 06/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4262      | 4                             | 4262      | 4                               | 0.00          |
| 06/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4085      | 4                             | 4085      | 4                               | 0.00          |
| 06/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 213.17    | 213.1105                      | 213.1701  | 213.1105                        | 0.00          |
| 06/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 1170      | 1                             | 1170      | 1                               | 0.00          |
| 06/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 1120      | 1                             | 1120      | 1                               | 0.00          |
| 06/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 1220      | 1                             | 1220      | 1                               | 0.00          |
| 06/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 234.89    | 234.8149                      | 234.8883  | 234.8149                        | 0.00          |
| 06/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 3388      | 3                             | 3388      | 3                               | 0.00          |
| 06/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 3438      | 3                             | 3438      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 3338      | 3                             | 3338      | 3                               | 0.00          |
| 06/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.12      | 105.9621                      | 7.1190    | 105.9621                        | 170.00        |
| 06/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 691       | 1                             | 691       | 1                               | 0.00          |
| 06/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 598       | 1                             | 598       | 1                               | 0.00          |
| 06/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 794       | 1                             | 794       | 1                               | 0.00          |
| 06/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 247       | 0                             | 247       | 0                               | 0.00          |
| 06/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 353       | 0                             | 353       | 0                               | 0.00          |
| 06/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 295       | 0                             | 295       | 0                               | 0.00          |
| 06/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.21      | 107.5424                      | 7.2120    | 107.5424                        | 695.00        |
| 06/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2384      | 2                             | 2384      | 2                               | 0.00          |
| 06/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2502      | 2                             | 2502      | 2                               | 0.00          |
| 06/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2266      | 2                             | 2266      | 2                               | 0.00          |
| 06/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 209       | 0                             | 209       | 0                               | 0.00          |
| 06/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 171       | 0                             | 171       | 0                               | 0.00          |
| 06/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 190       | 0                             | 190       | 0                               | 0.00          |
| 06/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.32      | 104.7680                      | 7.3150    | 104.7680                        | 0.00          |
| 06/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2690      | 3                             | 2690      | 3                               | 0.00          |
| 06/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2798      | 3                             | 2798      | 3                               | 0.00          |
| 06/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2585      | 3                             | 2585      | 3                               | 0.00          |
| 06/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 310       | 0                             | 310       | 0                               | 0.00          |
| 06/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 270       | 0                             | 270       | 0                               | 0.00          |
| 06/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 289       | 0                             | 289       | 0                               | 0.00          |
| 06/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.44      | 106.3662                      | 7.4370    | 106.3662                        | 0.00          |
| 06/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1644      | 2                             | 1644      | 2                               | 0.00          |
| 06/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1719      | 2                             | 1719      | 2                               | 0.00          |
| 06/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1570      | 2                             | 1570      | 2                               | 0.00          |
| 06/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 944       | 1                             | 944       | 1                               | 0.00          |
| 06/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 857       | 1                             | 857       | 1                               | 0.00          |
| 06/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 900       | 1                             | 900       | 1                               | 0.00          |
| 06/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 0.08      | 174.9728                      | 0.0840    | 174.9728                        | 10,198.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 25520     | 25                            | 25520     | 25                              | 0.00          |
| 06/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 24247     | 24                            | 24247     | 24                              | 0.00          |
| 06/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 26779     | 27                            | 26779     | 27                              | 0.00          |
| 06/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 0.02      | 177.0432                      | 0.0190    | 177.0432                        | 400.00        |
| 06/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 13997     | 14                            | 13997     | 14                              | 0.00          |
| 06/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 15375     | 15                            | 15375     | 15                              | 0.00          |
| 06/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 12606     | 13                            | 12606     | 13                              | 0.00          |
| 06/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.02      | 104.3927                      | 8.0150    | 104.3927                        | 824.00        |
| 06/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 844       | 1                             | 844       | 1                               | 0.00          |
| 06/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 968       | 1                             | 968       | 1                               | 0.00          |
| 06/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 731       | 1                             | 731       | 1                               | 0.00          |
| 06/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1043      | 1                             | 1043      | 1                               | 0.00          |
| 06/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 801       | 1                             | 801       | 1                               | 0.00          |
| 06/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 916       | 1                             | 916       | 1                               | 0.00          |
| 06/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.12      | 101.7845                      | 8.1170    | 101.7845                        | 1,630.00      |
| 06/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2544      | 3                             | 2544      | 3                               | 0.00          |
| 06/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2389      | 2                             | 2389      | 2                               | 0.00          |
| 06/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2702      | 3                             | 2702      | 3                               | 0.00          |
| 06/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 732       | 1                             | 732       | 1                               | 0.00          |
| 06/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 870       | 1                             | 870       | 1                               | 0.00          |
| 06/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 799       | 1                             | 799       | 1                               | 0.00          |
| 06/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.23      | 103.3347                      | 8.2290    | 103.3347                        | 0.00          |
| 06/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3396      | 3                             | 3396      | 3                               | 0.00          |
| 06/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 3248      | 3                             | 3248      | 3                               | 0.00          |
| 06/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3546      | 4                             | 3546      | 4                               | 0.00          |
| 06/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1060      | 1                             | 1060      | 1                               | 0.00          |
| 06/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1192      | 1                             | 1192      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1125      | 1                             | 1125      | 1                               | 0.00          |
| 06/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.35      | 100.7473                      | 8.3480    | 100.7473                        | 0.00          |
| 06/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 3266      | 3                             | 3266      | 3                               | 0.00          |
| 06/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3401      | 3                             | 3401      | 3                               | 0.00          |
| 06/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 3134      | 3                             | 3134      | 3                               | 0.00          |
| 06/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1656      | 2                             | 1656      | 2                               | 0.00          |
| 06/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1508      | 2                             | 1508      | 2                               | 0.00          |
| 06/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1580      | 2                             | 1580      | 2                               | 0.00          |
| 06/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.17      | 100.1664                      | 8.1660    | 100.1664                        | 70.00         |
| 06/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 606       | 1                             | 606       | 1                               | 0.00          |
| 06/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 511       | 1                             | 511       | 1                               | 0.00          |
| 06/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 711       | 1                             | 711       | 1                               | 0.00          |
| 06/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1343      | 1                             | 1343      | 1                               | 0.00          |
| 06/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 1691      | 2                             | 1691      | 2                               | 0.00          |
| 06/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1512      | 2                             | 1512      | 2                               | 0.00          |
| 06/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.26      | 101.6566                      | 8.2610    | 101.6566                        | 2,133.00      |
| 06/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 3338      | 3                             | 3338      | 3                               | 0.00          |
| 06/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 3525      | 4                             | 3525      | 4                               | 0.00          |
| 06/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 3155      | 3                             | 3155      | 3                               | 0.00          |
| 06/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 881       | 1                             | 881       | 1                               | 0.00          |
| 06/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 742       | 1                             | 742       | 1                               | 0.00          |
| 06/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 809       | 1                             | 809       | 1                               | 0.00          |
| 06/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.36      | 99.1755                       | 8.3600    | 99.1755                         | 0.00          |
| 06/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 4201      | 4                             | 4201      | 4                               | 0.00          |
| 06/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 4382      | 4                             | 4382      | 4                               | 0.00          |
| 06/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 4024      | 4                             | 4024      | 4                               | 0.00          |
| 06/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1078      | 1                             | 1078      | 1                               | 0.00          |
| 06/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 948       | 1                             | 948       | 1                               | 0.00          |
| 06/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1011      | 1                             | 1011      | 1                               | 0.00          |
| 06/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.47      | 100.6880                      | 8.4680    | 100.6880                        | 0.00          |
| 06/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3548      | 4                             | 3548      | 4                               | 0.00          |
| 06/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 3404      | 3                             | 3404      | 3                               | 0.00          |
| 06/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3695      | 4                             | 3695      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2079      | 2                             | 2079      | 2                               | 0.00          |
| 06/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2271      | 2                             | 2271      | 2                               | 0.00          |
| 06/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2173      | 2                             | 2173      | 2                               | 0.00          |
| 06/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.91      | 101.8167                      | 6.9050    | 101.8167                        | 9,866.00      |
| 06/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 482       | 0                             | 482       | 0                               | 0.00          |
| 06/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 553       | 1                             | 553       | 1                               | 0.00          |
| 06/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 418       | 0                             | 418       | 0                               | 0.00          |
| 06/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 318       | 0                             | 318       | 0                               | 0.00          |
| 06/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 232       | 0                             | 232       | 0                               | 0.00          |
| 06/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 271       | 0                             | 271       | 0                               | 0.00          |
| 06/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.00      | 103.3339                      | 6.9990    | 103.3339                        | 0.00          |
| 06/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1645      | 2                             | 1645      | 2                               | 0.00          |
| 06/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1561      | 2                             | 1561      | 2                               | 0.00          |
| 06/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1728      | 2                             | 1728      | 2                               | 0.00          |
| 06/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 06/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 06/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 151       | 0                             | 151       | 0                               | 0.00          |
| 06/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.11      | 101.1412                      | 7.1130    | 101.1412                        | 0.00          |
| 06/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1810      | 2                             | 1810      | 2                               | 0.00          |
| 06/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1739      | 2                             | 1739      | 2                               | 0.00          |
| 06/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1883      | 2                             | 1883      | 2                               | 0.00          |
| 06/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 06/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 256       | 0                             | 256       | 0                               | 0.00          |
| 06/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 239       | 0                             | 239       | 0                               | 0.00          |
| 06/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.27      | 102.6844                      | 7.2670    | 102.6844                        | 0.00          |
| 06/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 991       | 1                             | 991       | 1                               | 0.00          |
| 06/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1039      | 1                             | 1039      | 1                               | 0.00          |
| 06/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 944       | 1                             | 944       | 1                               | 0.00          |
| 06/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 658       | 1                             | 658       | 1                               | 0.00          |
| 06/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 597       | 1                             | 597       | 1                               | 0.00          |
| 06/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 627       | 1                             | 627       | 1                               | 0.00          |
| 06/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.23      | 94.6120                       | 8.2270    | 94.6120                         | 5,725.00      |
| 06/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 1130      | 1                             | 1130      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 984       | 1                             | 984       | 1                               | 0.00          |
| 06/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 1287      | 1                             | 1287      | 1                               | 0.00          |
| 06/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 867       | 1                             | 867       | 1                               | 0.00          |
| 06/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1140      | 1                             | 1140      | 1                               | 0.00          |
| 06/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 997       | 1                             | 997       | 1                               | 0.00          |
| 06/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.31      | 96.0238                       | 8.3110    | 96.0238                         | 600.00        |
| 06/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3398      | 3                             | 3398      | 3                               | 0.00          |
| 06/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3591      | 4                             | 3591      | 4                               | 0.00          |
| 06/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3202      | 3                             | 3202      | 3                               | 0.00          |
| 06/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1046      | 1                             | 1046      | 1                               | 0.00          |
| 06/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 891       | 1                             | 891       | 1                               | 0.00          |
| 06/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 970       | 1                             | 970       | 1                               | 0.00          |
| 06/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.40      | 93.8463                       | 8.4010    | 93.8463                         | 0.00          |
| 06/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 4337      | 4                             | 4337      | 4                               | 0.00          |
| 06/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 4527      | 5                             | 4527      | 5                               | 0.00          |
| 06/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4150      | 4                             | 4150      | 4                               | 0.00          |
| 06/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1206      | 1                             | 1206      | 1                               | 0.00          |
| 06/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1060      | 1                             | 1060      | 1                               | 0.00          |
| 06/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1131      | 1                             | 1131      | 1                               | 0.00          |
| 06/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.50      | 95.2757                       | 8.4990    | 95.2757                         | 0.00          |
| 06/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3731      | 4                             | 3731      | 4                               | 0.00          |
| 06/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3578      | 4                             | 3578      | 4                               | 0.00          |
| 06/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3888      | 4                             | 3888      | 4                               | 0.00          |
| 06/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2305      | 2                             | 2305      | 2                               | 0.00          |
| 06/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2517      | 3                             | 2517      | 3                               | 0.00          |
| 06/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2408      | 2                             | 2408      | 2                               | 0.00          |
| 06/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.26      | 92.5120                       | 8.2610    | 92.5120                         | 1,361.00      |
| 06/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 06/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 1314      | 1                             | 1314      | 1                               | 0.00          |
| 06/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 1007      | 1                             | 1007      | 1                               | 0.00          |
| 06/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1382      | 1                             | 1382      | 1                               | 0.00          |
| 06/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1075      | 1                             | 1075      | 1                               | 0.00          |
| 06/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1222      | 1                             | 1222      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.34      | 90.4922                       | 8.3400    | 90.4922                         | 5,998.00      |
| 06/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3421      | 3                             | 3421      | 3                               | 0.00          |
| 06/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3220      | 3                             | 3220      | 3                               | 0.00          |
| 06/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3627      | 4                             | 3627      | 4                               | 0.00          |
| 06/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 921       | 1                             | 921       | 1                               | 0.00          |
| 06/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1093      | 1                             | 1093      | 1                               | 0.00          |
| 06/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1004      | 1                             | 1004      | 1                               | 0.00          |
| 06/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.42      | 91.8670                       | 8.4210    | 91.8670                         | 0.00          |
| 06/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4645      | 5                             | 4645      | 5                               | 0.00          |
| 06/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4447      | 4                             | 4447      | 4                               | 0.00          |
| 06/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4845      | 5                             | 4845      | 5                               | 0.00          |
| 06/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1252      | 1                             | 1252      | 1                               | 0.00          |
| 06/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1413      | 1                             | 1413      | 1                               | 0.00          |
| 06/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1331      | 1                             | 1331      | 1                               | 0.00          |
| 06/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.51      | 89.8728                       | 8.5080    | 89.8728                         | 0.00          |
| 06/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4810      | 5                             | 4810      | 5                               | 0.00          |
| 06/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 4993      | 5                             | 4993      | 5                               | 0.00          |
| 06/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4629      | 5                             | 4629      | 5                               | 0.00          |
| 06/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2144      | 2                             | 2144      | 2                               | 0.00          |
| 06/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1958      | 2                             | 1958      | 2                               | 0.00          |
| 06/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2050      | 2                             | 2050      | 2                               | 0.00          |
| 06/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.63      | 78.1671                       | 8.6260    | 78.1671                         | 0.00          |
| 06/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 1149      | 1                             | 1149      | 1                               | 0.00          |
| 06/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 1324      | 1                             | 1324      | 1                               | 0.00          |
| 06/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 10659     | 11                            | 10659     | 11                              | 0.00          |
| 06/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 990       | 1                             | 990       | 1                               | 0.00          |
| 06/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 2449      | 2                             | 2449      | 2                               | 0.00          |
| 06/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 06/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 1949      | 2                             | 1949      | 2                               | 0.00          |
| 06/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2189      | 2                             | 2189      | 2                               | 0.00          |
| 06/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.68      | 76.1907                       | 8.6840    | 76.1907                         | 1,318.00      |
| 06/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 3038      | 3                             | 3038      | 3                               | 0.00          |
| 06/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 3255      | 3                             | 3255      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2829      | 3                             | 2829      | 3                               | 0.00          |
| 06/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 2700      | 3                             | 2700      | 3                               | 0.00          |
| 06/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2328      | 2                             | 2328      | 2                               | 0.00          |
| 06/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2508      | 3                             | 2508      | 3                               | 0.00          |
| 06/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.74      | 77.3438                       | 8.7420    | 77.3438                         | 0.00          |
| 06/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4803      | 5                             | 4803      | 5                               | 0.00          |
| 06/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 5032      | 5                             | 5032      | 5                               | 0.00          |
| 06/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4578      | 5                             | 4578      | 5                               | 0.00          |
| 06/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2947      | 3                             | 2947      | 3                               | 0.00          |
| 06/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2637      | 3                             | 2637      | 3                               | 0.00          |
| 06/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2789      | 3                             | 2789      | 3                               | 0.00          |
| 06/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.80      | 75.3853                       | 8.8020    | 75.3853                         | 0.00          |
| 06/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5205      | 5                             | 5205      | 5                               | 0.00          |
| 06/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 4992      | 5                             | 4992      | 5                               | 0.00          |
| 06/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5422      | 5                             | 5422      | 5                               | 0.00          |
| 06/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3506      | 4                             | 3506      | 4                               | 0.00          |
| 06/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3839      | 4                             | 3839      | 4                               | 0.00          |
| 06/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3669      | 4                             | 3669      | 4                               | 0.00          |
| 06/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.35    | 131.3039                      | 131.3452  | 131.3039                        | 425.00        |
| 06/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25345     | 25                            | 25345     | 25                              | 0.00          |
| 06/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25295     | 25                            | 25295     | 25                              | 0.00          |
| 06/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25395     | 25                            | 25395     | 25                              | 0.00          |
| 06/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 1.11      | 107.4122                      | 1.1080    | 107.4122                        | 0.00          |
| 06/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 2137      | 2                             | 2137      | 2                               | 0.00          |
| 06/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 1867      | 2                             | 1867      | 2                               | 0.00          |
| 06/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 2406      | 2                             | 2406      | 2                               | 0.00          |
| 06/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 0.86      | 109.0082                      | 0.8610    | 109.0082                        | 539.00        |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 2055      | 2                             | 2055      | 2                               | 0.00          |
| 06/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 1793      | 2                             | 1793      | 2                               | 0.00          |
| 06/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 2315      | 2                             | 2315      | 2                               | 0.00          |
| 06/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 2.07      | 106.4280                      | 2.0690    | 106.4280                        | 3,042.00      |
| 06/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 4092      | 4                             | 4092      | 4                               | 0.00          |
| 06/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 4555      | 5                             | 4555      | 5                               | 0.00          |
| 06/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 3626      | 4                             | 3626      | 4                               | 0.00          |
| 06/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 1.96      | 108.0065                      | 1.9590    | 108.0065                        | 240.00        |
| 06/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 5056      | 5                             | 5056      | 5                               | 0.00          |
| 06/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 5509      | 5                             | 5509      | 5                               | 0.00          |
| 06/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 4600      | 5                             | 4600      | 5                               | 0.00          |
| 06/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.65      | 87.7745                       | 8.6450    | 87.7745                         | 0.00          |
| 06/06/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 6045      | 6                             | 6045      | 6                               | 0.00          |
| 06/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 5136      | 5                             | 5136      | 5                               | 0.00          |
| 06/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 5589      | 6                             | 5589      | 6                               | 0.00          |
| 06/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.71      | 85.5421                       | 8.7110    | 85.5421                         | 0.00          |
| 06/06/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 317       | 0                             | 317       | 0                               | 0.00          |
| 06/06/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 721       | 1                             | 721       | 1                               | 0.00          |
| 06/06/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 0.00          |
| 06/06/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/06/2011 | R213 On 03-November-11  | 8.75   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R213 On 02-February-12  |        |              | Bond Future        | 8.78      | 86.8433                       | 8.7790    | 86.8433                         | 0.00          |
| 06/06/2011 | R213 On 02-February-12  | 9.00   | Call         | Bond Future        | 1748      | 2                             | 1748      | 2                               | 0.00          |
| 06/06/2011 | R213 On 02-February-12  | 9.05   | Call         | Bond Future        | 2136      | 2                             | 2136      | 2                               | 0.00          |
| 06/06/2011 | R213 On 02-February-12  | 8.95   | Call         | Bond Future        | 1358      | 1                             | 1358      | 1                               | 0.00          |
| 06/06/2011 | R213 On 02-February-12  | 8.95   | Put          | Bond Future        | 1         | 0                             | 1         | 0                               | 0.00          |
| 06/06/2011 | R213 On 02-February-12  | 9.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R213 On 02-February-12  | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R213 On 03-May-12       |        |              | Bond Future        | 8.85      | 84.6294                       | 8.8450    | 84.6294                         | 0.00          |
| 06/06/2011 | R213 On 03-May-12       | 9.25   | Call         | Bond Future        | 3121      | 3                             | 3121      | 3                               | 0.00          |
| 06/06/2011 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 3494      | 4                             | 3494      | 4                               | 0.00          |
| 06/06/2011 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 2746      | 3                             | 2746      | 3                               | 0.00          |
| 06/06/2011 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/06/2011 | TRT1 On 04-August-11    |        |              | Index Future       | 353.63    | 353.5360                      | 353.6330  | 353.5360                        | 100.00        |
| 06/06/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 358.38    | 358.2850                      | 358.3840  | 358.2850                        | 0.00          |
| 07/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 5701 On 15-September-15 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 390.02    | 389.0620                      | 390.0180  | 389.0620                        | 30.00         |
| 07/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 395.88    | 394.9140                      | 395.8840  | 394.9140                        | 0.00          |
| 07/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 358.11    | 357.2270                      | 358.1110  | 357.2270                        | 1,019.00      |
| 07/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 363.50    | 362.6010                      | 363.4970  | 362.6010                        | 0.00          |
| 07/06/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 07/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 26.52     | 26.1300                       | 26.5176   | 26.1300                         | 22,388.00     |
| 07/06/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 100.46    | 101.3800                      | 100.4555  | 101.3800                        | 21,898.00     |
| 07/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 161.11    | 160.8240                      | 161.1110  | 160.8240                        | 2.00          |
| 07/06/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 163.28    | 162.9840                      | 163.2760  | 162.9840                        | 0.00          |
| 07/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/06/2011 | GOVI On 04-August-11    |        |              | GOVI                   | 358.83    | 357.9870                      | 358.8320  | 357.9870                        | 179.00        |
| 07/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI                   | 108320    | 10                            | 108320    | 10                              | 0.00          |
| 07/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI                   | 108220    | 10                            | 108220    | 10                              | 0.00          |
| 07/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI                   | 108420    | 10                            | 108420    | 10                              | 0.00          |
| 07/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | GOVI On 03-November-11  |        |              | GOVI                   | 364.23    | 363.3730                      | 364.2290  | 363.3730                        | 0.00          |
| 07/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 72290     | 6                             | 72290     | 6                               | 0.00          |
| 07/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 72190     | 6                             | 72190     | 6                               | 0.00          |
| 07/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 72390     | 6                             | 72390     | 6                               | 0.00          |
| 07/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 07/06/2011 | IGOV On 04-August-11    |        |              | Index Future           | 155.66    | 155.5890                      | 155.6620  | 155.5890                        | 977.00        |
| 07/06/2011 | IGOV On 03-November-11  |        |              | Index Future           | 158.00    | 157.9300                      | 158.0030  | 157.9300                        | 0.00          |
| 07/06/2011 | ILBI On 04-August-11    |        |              | Index Future           | 415.80    | 411.2490                      | 415.7990  | 411.2490                        | 0.00          |
| 07/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 07/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 07/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 07/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 07/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 07/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 07/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.57      | 94.4200                       | 5.5700    | 94.4200                         | 3,891.00      |
| 07/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.61      | 94.3800                       | 5.6100    | 94.3800                         | 5,000.00      |
| 07/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.64      | 94.3500                       | 5.6400    | 94.3500                         | 0.00          |
| 07/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.71      | 94.2800                       | 5.7100    | 94.2800                         | 15,600.00     |
| 07/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.79      | 94.2000                       | 5.7900    | 94.2000                         | 0.00          |
| 07/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.88      | 94.1000                       | 5.8800    | 94.1000                         | 0.00          |
| 07/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.01      | 93.9800                       | 6.0100    | 93.9800                         | 5,591.00      |
| 07/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.29      | 93.7000                       | 6.2900    | 93.7000                         | 1,090.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.65      | 93.3500                       | 6.6500    | 93.3500                         | 2,890.00      |
| 07/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.95      | 93.0600                       | 6.9500    | 93.0600                         | 44,710.00     |
| 07/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.25      | 92.7500                       | 7.2500    | 92.7500                         | 490.00        |
| 07/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.55      | 92.4500                       | 7.5500    | 92.4500                         | 290.00        |
| 07/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 07/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | JN02 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/06/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | JN02 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | JN05 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 07/06/2011 | JN05 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | JN05 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | JN05 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/06/2011 | JN05 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | JN05 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/06/2011 | JN05 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | JN10 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 07/06/2011 | JN10 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | JN10 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | JN10 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/06/2011 | JN10 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | JN10 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/06/2011 | JN10 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | OTH1 On 04-August-11    |        |              | Index Future           | 353.85    | 352.7520                      | 353.8460  | 352.7520                        | 3.00          |
| 07/06/2011 | OTH1 On 03-November-11  |        |              | Index Future           | 359.17    | 358.0590                      | 359.1680  | 358.0590                        | 0.00          |
| 07/06/2011 | R157 On 04-August-11    |        |              | Bond Future            | 7.44      | 126.2850                      | 7.4420    | 126.2850                        | 7,195.00      |
| 07/06/2011 | R157 On 04-August-11    | 7.50   | Call         | Bond Future            | 823       | 1                             | 823       | 1                               | 1,000.00      |
| 07/06/2011 | R157 On 04-August-11    | 7.55   | Call         | Bond Future            | 937       | 1                             | 937       | 1                               | 0.00          |
| 07/06/2011 | R157 On 04-August-11    | 7.45   | Call         | Bond Future            | 717       | 1                             | 717       | 1                               | 0.00          |
| 07/06/2011 | R157 On 04-August-11    | 7.20   | Call         | Bond Future            | 318       | 0                             | 318       | 0                               | 1,320.00      |
| 07/06/2011 | R157 On 04-August-11    | 8.20   | Call         | Bond Future            | 2974      | 3                             | 2974      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future | 1060      | 1                             | 1060      | 1                               | 440.00        |
| 07/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future | 1620      | 1                             | 1620      | 1                               | 0.00          |
| 07/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future | 225       | 0                             | 225       | 0                               | 440.00        |
| 07/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 1,320.00      |
| 07/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future | 442       | 1                             | 442       | 1                               | 0.00          |
| 07/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future | 686       | 1                             | 686       | 1                               | 0.00          |
| 07/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future | 1273      | 1                             | 1273      | 1                               | 0.00          |
| 07/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future | 514       | 1                             | 514       | 1                               | 0.00          |
| 07/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future | 596       | 1                             | 596       | 1                               | 0.00          |
| 07/06/2011 | R157 On 03-November-11 |        |              | Bond Future | 7.55      | 121.3549                      | 7.5500    | 121.3549                        | 3,358.00      |
| 07/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 2823      | 3                             | 2823      | 3                               | 0.00          |
| 07/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 2675      | 3                             | 2675      | 3                               | 0.00          |
| 07/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2973      | 3                             | 2973      | 3                               | 0.00          |
| 07/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 249       | 0                             | 249       | 0                               | 0.00          |
| 07/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 309       | 0                             | 309       | 0                               | 0.00          |
| 07/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 278       | 0                             | 278       | 0                               | 0.00          |
| 07/06/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.67      | 123.1992                      | 7.6730    | 123.1992                        | 0.00          |
| 07/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 3354      | 3                             | 3354      | 3                               | 0.00          |
| 07/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3486      | 3                             | 3486      | 3                               | 0.00          |
| 07/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 3223      | 3                             | 3223      | 3                               | 0.00          |
| 07/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 588       | 1                             | 588       | 1                               | 0.00          |
| 07/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 517       | 1                             | 517       | 1                               | 0.00          |
| 07/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 07/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.81      | 118.2653                      | 7.8090    | 118.2653                        | 0.00          |
| 07/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2502      | 2                             | 2502      | 2                               | 0.00          |
| 07/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2398      | 2                             | 2398      | 2                               | 0.00          |
| 07/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2607      | 2                             | 2607      | 2                               | 0.00          |
| 07/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1050      | 1                             | 1050      | 1                               | 0.00          |
| 07/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1156      | 1                             | 1156      | 1                               | 0.00          |
| 07/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1102      | 1                             | 1102      | 1                               | 0.00          |
| 07/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.40      | 118.9185                      | 8.4030    | 118.9185                        | 11,136.00     |
| 07/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 1232      | 1                             | 1232      | 1                               | 0.00          |
| 07/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 1427      | 1                             | 1427      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 1056      | 1                             | 1056      | 1                               | 0.00          |
| 07/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 1641      | 1                             | 1641      | 1                               | 600.00        |
| 07/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 11604     | 11                            | 11604     | 11                              | 0.00          |
| 07/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 3627      | 3                             | 3627      | 3                               | 200.00        |
| 07/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 5455      | 5                             | 5455      | 5                               | 0.00          |
| 07/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 351       | 0                             | 351       | 0                               | 200.00        |
| 07/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 600.00        |
| 07/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 815       | 1                             | 815       | 1                               | 0.00          |
| 07/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 3036      | 3                             | 3036      | 3                               | 0.00          |
| 07/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 2153      | 2                             | 2153      | 2                               | 0.00          |
| 07/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 2426      | 3                             | 2426      | 3                               | 0.00          |
| 07/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 2720      | 3                             | 2720      | 3                               | 0.00          |
| 07/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.47      | 120.6906                      | 8.4730    | 120.6906                        | 13,789.00     |
| 07/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 6319      | 6                             | 6319      | 6                               | 0.00          |
| 07/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 6645      | 6                             | 6645      | 6                               | 0.00          |
| 07/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 4785      | 5                             | 4785      | 5                               | 5,600.00      |
| 07/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5999      | 6                             | 5999      | 6                               | 0.00          |
| 07/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 1607      | 2                             | 1607      | 2                               | 0.00          |
| 07/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2205      | 2                             | 2205      | 2                               | 0.00          |
| 07/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1363      | 1                             | 1363      | 1                               | 0.00          |
| 07/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1480      | 2                             | 1480      | 2                               | 0.00          |
| 07/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.55      | 117.2333                      | 8.5450    | 117.2333                        | 2,500.00      |
| 07/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6645      | 6                             | 6645      | 6                               | 0.00          |
| 07/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6356      | 6                             | 6356      | 6                               | 0.00          |
| 07/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6939      | 7                             | 6939      | 7                               | 0.00          |
| 07/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2377      | 3                             | 2377      | 3                               | 0.00          |
| 07/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2677      | 3                             | 2677      | 3                               | 0.00          |
| 07/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 2523      | 3                             | 2523      | 3                               | 0.00          |
| 07/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.62      | 119.0171                      | 8.6190    | 119.0171                        | 0.00          |
| 07/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7319      | 7                             | 7319      | 7                               | 0.00          |
| 07/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7589      | 7                             | 7589      | 7                               | 0.00          |
| 07/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7053      | 7                             | 7053      | 7                               | 0.00          |
| 07/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4087      | 4                             | 4087      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3749      | 4                             | 3749      | 4                               | 0.00          |
| 07/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3915      | 4                             | 3915      | 4                               | 0.00          |
| 07/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 213.41    | 213.1701                      | 213.4126  | 213.1701                        | 0.00          |
| 07/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 1413      | 1                             | 1413      | 1                               | 0.00          |
| 07/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 1463      | 1                             | 1463      | 1                               | 0.00          |
| 07/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 1363      | 1                             | 1363      | 1                               | 0.00          |
| 07/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 234.96    | 234.8883                      | 234.9625  | 234.8883                        | 0.00          |
| 07/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 3463      | 3                             | 3463      | 3                               | 0.00          |
| 07/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 3413      | 3                             | 3413      | 3                               | 0.00          |
| 07/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 3513      | 3                             | 3513      | 3                               | 0.00          |
| 07/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.07      | 105.9833                      | 7.0710    | 105.9833                        | 170.00        |
| 07/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 784       | 1                             | 784       | 1                               | 0.00          |
| 07/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 893       | 1                             | 893       | 1                               | 0.00          |
| 07/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 683       | 1                             | 683       | 1                               | 0.00          |
| 07/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 07/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 200       | 0                             | 200       | 0                               | 0.00          |
| 07/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 07/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.16      | 107.5594                      | 7.1590    | 107.5594                        | 695.00        |
| 07/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2510      | 2                             | 2510      | 2                               | 0.00          |
| 07/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2630      | 3                             | 2630      | 3                               | 0.00          |
| 07/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2389      | 2                             | 2389      | 2                               | 0.00          |
| 07/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 183       | 0                             | 183       | 0                               | 0.00          |
| 07/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 149       | 0                             | 149       | 0                               | 0.00          |
| 07/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 166       | 0                             | 166       | 0                               | 0.00          |
| 07/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.26      | 104.7862                      | 7.2570    | 104.7862                        | 0.00          |
| 07/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2812      | 3                             | 2812      | 3                               | 0.00          |
| 07/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2922      | 3                             | 2922      | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2706      | 3                             | 2706      | 3                               | 0.00          |
| 07/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 280       | 0                             | 280       | 0                               | 0.00          |
| 07/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 07/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 260       | 0                             | 260       | 0                               | 0.00          |
| 07/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.37      | 106.3829                      | 7.3730    | 106.3829                        | 0.00          |
| 07/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1735      | 2                             | 1735      | 2                               | 0.00          |
| 07/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1659      | 2                             | 1659      | 2                               | 0.00          |
| 07/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1813      | 2                             | 1813      | 2                               | 0.00          |
| 07/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 798       | 1                             | 798       | 1                               | 0.00          |
| 07/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 880       | 1                             | 880       | 1                               | 0.00          |
| 07/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 838       | 1                             | 838       | 1                               | 0.00          |
| 07/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 0.08      | 175.0339                      | 0.0820    | 175.0339                        | 10,198.00     |
| 07/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 25581     | 26                            | 25581     | 26                              | 0.00          |
| 07/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 26840     | 27                            | 26840     | 27                              | 0.00          |
| 07/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 24308     | 24                            | 24308     | 24                              | 0.00          |
| 07/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 0.02      | 177.0432                      | 0.0190    | 177.0432                        | 400.00        |
| 07/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 13997     | 14                            | 13997     | 14                              | 0.00          |
| 07/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 15375     | 15                            | 15375     | 15                              | 0.00          |
| 07/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 12606     | 13                            | 12606     | 13                              | 0.00          |
| 07/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 7.98      | 104.4214                      | 7.9770    | 104.4214                        | 824.00        |
| 07/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 929       | 1                             | 929       | 1                               | 0.00          |
| 07/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 808       | 1                             | 808       | 1                               | 0.00          |
| 07/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 1061      | 1                             | 1061      | 1                               | 0.00          |
| 07/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 712       | 1                             | 712       | 1                               | 0.00          |
| 07/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 938       | 1                             | 938       | 1                               | 0.00          |
| 07/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 819       | 1                             | 819       | 1                               | 0.00          |
| 07/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.08      | 101.8167                      | 8.0780    | 101.8167                        | 1,630.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2664      | 3                             | 2664      | 3                               | 0.00          |
| 07/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2506      | 2                             | 2506      | 2                               | 0.00          |
| 07/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2826      | 3                             | 2826      | 3                               | 0.00          |
| 07/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 676       | 1                             | 676       | 1                               | 0.00          |
| 07/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 807       | 1                             | 807       | 1                               | 0.00          |
| 07/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 739       | 1                             | 739       | 1                               | 0.00          |
| 07/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.19      | 103.3656                      | 8.1880    | 103.3656                        | 0.00          |
| 07/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3516      | 3                             | 3516      | 3                               | 0.00          |
| 07/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 3366      | 3                             | 3366      | 3                               | 0.00          |
| 07/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3669      | 4                             | 3669      | 4                               | 0.00          |
| 07/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1002      | 1                             | 1002      | 1                               | 0.00          |
| 07/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1129      | 1                             | 1129      | 1                               | 0.00          |
| 07/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 07/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.30      | 100.7769                      | 8.3040    | 100.7769                        | 0.00          |
| 07/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 3381      | 3                             | 3381      | 3                               | 0.00          |
| 07/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 3246      | 3                             | 3246      | 3                               | 0.00          |
| 07/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3518      | 3                             | 3518      | 3                               | 0.00          |
| 07/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1438      | 2                             | 1438      | 2                               | 0.00          |
| 07/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1581      | 2                             | 1581      | 2                               | 0.00          |
| 07/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1508      | 2                             | 1508      | 2                               | 0.00          |
| 07/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.13      | 100.1718                      | 8.1340    | 100.1718                        | 70.00         |
| 07/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 663       | 1                             | 663       | 1                               | 0.00          |
| 07/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 775       | 1                             | 775       | 1                               | 0.00          |
| 07/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 562       | 1                             | 562       | 1                               | 0.00          |
| 07/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 1569      | 2                             | 1569      | 2                               | 0.00          |
| 07/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1233      | 1                             | 1233      | 1                               | 0.00          |
| 07/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1395      | 2                             | 1395      | 2                               | 0.00          |
| 07/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.23      | 101.6618                      | 8.2270    | 101.6618                        | 2,133.00      |
| 07/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 3463      | 3                             | 3463      | 3                               | 0.00          |
| 07/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 3653      | 4                             | 3653      | 4                               | 0.00          |
| 07/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 3277      | 3                             | 3277      | 3                               | 0.00          |
| 07/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 824       | 1                             | 824       | 1                               | 0.00          |
| 07/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 691       | 1                             | 691       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 755       | 1                             | 755       | 1                               | 0.00          |
| 07/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.33      | 99.1806                       | 8.3250    | 99.1806                         | 0.00          |
| 07/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 4327      | 4                             | 4327      | 4                               | 0.00          |
| 07/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 4510      | 4                             | 4510      | 4                               | 0.00          |
| 07/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 4147      | 4                             | 4147      | 4                               | 0.00          |
| 07/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 07/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 898       | 1                             | 898       | 1                               | 0.00          |
| 07/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 959       | 1                             | 959       | 1                               | 0.00          |
| 07/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.43      | 100.6880                      | 8.4310    | 100.6880                        | 0.00          |
| 07/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3653      | 4                             | 3653      | 4                               | 0.00          |
| 07/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3802      | 4                             | 3802      | 4                               | 0.00          |
| 07/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 3506      | 3                             | 3506      | 3                               | 0.00          |
| 07/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2191      | 2                             | 2191      | 2                               | 0.00          |
| 07/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2004      | 2                             | 2004      | 2                               | 0.00          |
| 07/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2096      | 2                             | 2096      | 2                               | 0.00          |
| 07/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.87      | 101.8323                      | 6.8660    | 101.8323                        | 9,866.00      |
| 07/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 532       | 0                             | 532       | 0                               | 0.00          |
| 07/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 464       | 0                             | 464       | 0                               | 0.00          |
| 07/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 606       | 1                             | 606       | 1                               | 0.00          |
| 07/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 198       | 0                             | 198       | 0                               | 0.00          |
| 07/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 277       | 0                             | 277       | 0                               | 0.00          |
| 07/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 235       | 0                             | 235       | 0                               | 0.00          |
| 07/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.96      | 103.3480                      | 6.9560    | 103.3480                        | 0.00          |
| 07/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1715      | 2                             | 1715      | 2                               | 0.00          |
| 07/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1631      | 2                             | 1631      | 2                               | 0.00          |
| 07/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1800      | 2                             | 1800      | 2                               | 0.00          |
| 07/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 07/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 149       | 0                             | 149       | 0                               | 0.00          |
| 07/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 134       | 0                             | 134       | 0                               | 0.00          |
| 07/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.06      | 101.1555                      | 7.0630    | 101.1555                        | 0.00          |
| 07/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1880      | 2                             | 1880      | 2                               | 0.00          |
| 07/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1808      | 2                             | 1808      | 2                               | 0.00          |
| 07/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1954      | 2                             | 1954      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 206       | 0                             | 206       | 0                               | 0.00          |
| 07/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 236       | 0                             | 236       | 0                               | 0.00          |
| 07/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 220       | 0                             | 220       | 0                               | 0.00          |
| 07/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.21      | 102.6969                      | 7.2100    | 102.6969                        | 0.00          |
| 07/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1042      | 1                             | 1042      | 1                               | 0.00          |
| 07/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 994       | 1                             | 994       | 1                               | 0.00          |
| 07/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1091      | 1                             | 1091      | 1                               | 0.00          |
| 07/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 559       | 1                             | 559       | 1                               | 0.00          |
| 07/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 618       | 1                             | 618       | 1                               | 0.00          |
| 07/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 588       | 1                             | 588       | 1                               | 0.00          |
| 07/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.19      | 94.6466                       | 8.1850    | 94.6466                         | 5,725.00      |
| 07/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 1253      | 1                             | 1253      | 1                               | 0.00          |
| 07/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 1421      | 1                             | 1421      | 1                               | 0.00          |
| 07/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 1097      | 1                             | 1097      | 1                               | 0.00          |
| 07/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1010      | 1                             | 1010      | 1                               | 0.00          |
| 07/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 758       | 1                             | 758       | 1                               | 0.00          |
| 07/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 878       | 1                             | 878       | 1                               | 0.00          |
| 07/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.27      | 96.0575                       | 8.2670    | 96.0575                         | 600.00        |
| 07/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3568      | 3                             | 3568      | 3                               | 0.00          |
| 07/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3766      | 4                             | 3766      | 4                               | 0.00          |
| 07/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3368      | 3                             | 3368      | 3                               | 0.00          |
| 07/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 964       | 1                             | 964       | 1                               | 0.00          |
| 07/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 818       | 1                             | 818       | 1                               | 0.00          |
| 07/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 892       | 1                             | 892       | 1                               | 0.00          |
| 07/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.36      | 93.8791                       | 8.3550    | 93.8791                         | 0.00          |
| 07/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 4515      | 4                             | 4515      | 4                               | 0.00          |
| 07/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 4708      | 5                             | 4708      | 5                               | 0.00          |
| 07/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4324      | 4                             | 4324      | 4                               | 0.00          |
| 07/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1128      | 1                             | 1128      | 1                               | 0.00          |
| 07/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 989       | 1                             | 989       | 1                               | 0.00          |
| 07/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1057      | 1                             | 1057      | 1                               | 0.00          |
| 07/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.45      | 95.3076                       | 8.4510    | 95.3076                         | 0.00          |
| 07/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3878      | 4                             | 3878      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4038      | 4                             | 4038      | 4                               | 0.00          |
| 07/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3721      | 4                             | 3721      | 4                               | 0.00          |
| 07/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2404      | 3                             | 2404      | 3                               | 0.00          |
| 07/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2199      | 2                             | 2199      | 2                               | 0.00          |
| 07/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2300      | 2                             | 2300      | 2                               | 0.00          |
| 07/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.21      | 92.5120                       | 8.2140    | 92.5120                         | 1,361.00      |
| 07/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 1293      | 1                             | 1293      | 1                               | 0.00          |
| 07/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 1465      | 1                             | 1465      | 1                               | 0.00          |
| 07/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 1135      | 1                             | 1135      | 1                               | 0.00          |
| 07/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1221      | 1                             | 1221      | 1                               | 0.00          |
| 07/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 937       | 1                             | 937       | 1                               | 0.00          |
| 07/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1072      | 1                             | 1072      | 1                               | 0.00          |
| 07/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.29      | 90.4922                       | 8.2910    | 90.4922                         | 5,998.00      |
| 07/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3624      | 3                             | 3624      | 3                               | 0.00          |
| 07/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3417      | 3                             | 3417      | 3                               | 0.00          |
| 07/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3836      | 4                             | 3836      | 4                               | 0.00          |
| 07/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 835       | 1                             | 835       | 1                               | 0.00          |
| 07/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 995       | 1                             | 995       | 1                               | 0.00          |
| 07/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 912       | 1                             | 912       | 1                               | 0.00          |
| 07/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.37      | 91.8729                       | 8.3700    | 91.8729                         | 0.00          |
| 07/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4853      | 5                             | 4853      | 5                               | 0.00          |
| 07/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4651      | 4                             | 4651      | 4                               | 0.00          |
| 07/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 5057      | 5                             | 5057      | 5                               | 0.00          |
| 07/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1165      | 1                             | 1165      | 1                               | 0.00          |
| 07/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1317      | 1                             | 1317      | 1                               | 0.00          |
| 07/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1239      | 1                             | 1239      | 1                               | 0.00          |
| 07/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.46      | 89.8728                       | 8.4550    | 89.8728                         | 0.00          |
| 07/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5005      | 5                             | 5005      | 5                               | 0.00          |
| 07/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4821      | 5                             | 4821      | 5                               | 0.00          |
| 07/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5192      | 5                             | 5192      | 5                               | 0.00          |
| 07/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1853      | 2                             | 1853      | 2                               | 0.00          |
| 07/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2032      | 2                             | 2032      | 2                               | 0.00          |
| 07/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1941      | 2                             | 1941      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.58      | 78.1344                       | 8.5750    | 78.1344                         | 0.00          |
| 07/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 1315      | 1                             | 1315      | 1                               | 0.00          |
| 07/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 1506      | 1                             | 1506      | 1                               | 0.00          |
| 07/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 11075     | 11                            | 11075     | 11                              | 0.00          |
| 07/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 1140      | 1                             | 1140      | 1                               | 0.00          |
| 07/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 2181      | 2                             | 2181      | 2                               | 0.00          |
| 07/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 07/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 1712      | 2                             | 1712      | 2                               | 0.00          |
| 07/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 1937      | 2                             | 1937      | 2                               | 0.00          |
| 07/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.63      | 76.1503                       | 8.6310    | 76.1503                         | 1,318.00      |
| 07/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 3269      | 3                             | 3269      | 3                               | 0.00          |
| 07/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 3496      | 3                             | 3496      | 3                               | 0.00          |
| 07/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 3051      | 3                             | 3051      | 3                               | 0.00          |
| 07/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 2492      | 3                             | 2492      | 3                               | 0.00          |
| 07/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2139      | 2                             | 2139      | 2                               | 0.00          |
| 07/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2310      | 3                             | 2310      | 3                               | 0.00          |
| 07/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.69      | 77.3119                       | 8.6880    | 77.3119                         | 0.00          |
| 07/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 5063      | 5                             | 5063      | 5                               | 0.00          |
| 07/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 5299      | 5                             | 5299      | 5                               | 0.00          |
| 07/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4831      | 5                             | 4831      | 5                               | 0.00          |
| 07/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2767      | 3                             | 2767      | 3                               | 0.00          |
| 07/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2471      | 3                             | 2471      | 3                               | 0.00          |
| 07/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2616      | 3                             | 2616      | 3                               | 0.00          |
| 07/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.75      | 75.3458                       | 8.7470    | 75.3458                         | 0.00          |
| 07/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5456      | 5                             | 5456      | 5                               | 0.00          |
| 07/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5679      | 5                             | 5679      | 5                               | 0.00          |
| 07/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 5238      | 5                             | 5238      | 5                               | 0.00          |
| 07/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3650      | 4                             | 3650      | 4                               | 0.00          |
| 07/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3328      | 4                             | 3328      | 4                               | 0.00          |
| 07/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3485      | 4                             | 3485      | 4                               | 0.00          |
| 07/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.39    | 131.3452                      | 131.3866  | 131.3452                        | 425.00        |
| 07/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25387     | 25                            | 25387     | 25                              | 0.00          |
| 07/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25437     | 25                            | 25437     | 25                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25337     | 25                            | 25337     | 25                              | 0.00          |
| 07/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 1.10      | 107.4398                      | 1.1020    | 107.4398                        | 0.00          |
| 07/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 2170      | 2                             | 2170      | 2                               | 0.00          |
| 07/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 2439      | 2                             | 2439      | 2                               | 0.00          |
| 07/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 1900      | 2                             | 1900      | 2                               | 0.00          |
| 07/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 0.86      | 109.0402                      | 0.8550    | 109.0402                        | 529.00        |
| 07/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 2087      | 2                             | 2087      | 2                               | 0.00          |
| 07/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 2347      | 2                             | 2347      | 2                               | 0.00          |
| 07/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 1825      | 2                             | 1825      | 2                               | 0.00          |
| 07/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 2.07      | 106.4571                      | 2.0660    | 106.4571                        | 3,042.00      |
| 07/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 4121      | 4                             | 4121      | 4                               | 0.00          |
| 07/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 3656      | 4                             | 3656      | 4                               | 0.00          |
| 07/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 4584      | 5                             | 4584      | 5                               | 0.00          |
| 07/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 1.96      | 108.0449                      | 1.9560    | 108.0449                        | 240.00        |
| 07/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 5085      | 5                             | 5085      | 5                               | 0.00          |
| 07/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 5538      | 6                             | 5538      | 6                               | 0.00          |
| 07/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 4629      | 5                             | 4629      | 5                               | 0.00          |
| 07/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.60      | 87.7002                       | 8.5990    | 87.7002                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2011 | R213 On 04-August-11    | 8.00   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 04-August-11    | 7.95   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 04-August-11    | 8.05   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 04-August-11    | 8.05   | Put          | Bond Future        | 4755      | 5                             | 4755      | 5                               | 0.00          |
| 07/06/2011 | R213 On 04-August-11    | 7.95   | Put          | Bond Future        | 5664      | 6                             | 5664      | 6                               | 0.00          |
| 07/06/2011 | R213 On 04-August-11    | 8.00   | Put          | Bond Future        | 5208      | 6                             | 5208      | 6                               | 0.00          |
| 07/06/2011 | R213 On 03-November-11  |        |              | Bond Future        | 8.66      | 85.4605                       | 8.6630    | 85.4605                         | 0.00          |
| 07/06/2011 | R213 On 03-November-11  | 8.75   | Call         | Bond Future        | 709       | 0                             | 709       | 0                               | 0.00          |
| 07/06/2011 | R213 On 03-November-11  | 8.80   | Call         | Bond Future        | 1113      | 1                             | 1113      | 1                               | 0.00          |
| 07/06/2011 | R213 On 03-November-11  | 8.70   | Call         | Bond Future        | 303       | 0                             | 303       | 0                               | 0.00          |
| 07/06/2011 | R213 On 03-November-11  | 8.70   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 03-November-11  | 8.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 03-November-11  | 8.75   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 02-February-12  |        |              | Bond Future        | 8.73      | 86.7629                       | 8.7290    | 86.7629                         | 0.00          |
| 07/06/2011 | R213 On 02-February-12  | 9.00   | Call         | Bond Future        | 2151      | 2                             | 2151      | 2                               | 0.00          |
| 07/06/2011 | R213 On 02-February-12  | 9.05   | Call         | Bond Future        | 2539      | 2                             | 2539      | 2                               | 0.00          |
| 07/06/2011 | R213 On 02-February-12  | 8.95   | Call         | Bond Future        | 1761      | 1                             | 1761      | 1                               | 0.00          |
| 07/06/2011 | R213 On 02-February-12  | 8.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 02-February-12  | 9.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 02-February-12  | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 03-May-12       |        |              | Bond Future        | 8.79      | 84.5421                       | 8.7940    | 84.5421                         | 0.00          |
| 07/06/2011 | R213 On 03-May-12       | 9.25   | Call         | Bond Future        | 3527      | 3                             | 3527      | 3                               | 0.00          |
| 07/06/2011 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 3900      | 3                             | 3900      | 3                               | 0.00          |
| 07/06/2011 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 3152      | 3                             | 3152      | 3                               | 0.00          |
| 07/06/2011 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/06/2011 | TRT1 On 04-August-11    |        |              | Index Future       | 354.51    | 353.6330                      | 354.5140  | 353.6330                        | 100.00        |
| 07/06/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 359.28    | 358.3840                      | 359.2780  | 358.3840                        | 0.00          |
| 08/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 389.06    | 390.0180                      | 389.0600  | 390.0180                        | 30.00         |
| 08/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 394.91    | 395.8840                      | 394.9100  | 395.8840                        | 0.00          |
| 08/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 357.18    | 358.1110                      | 357.1810  | 358.1110                        | 1,019.00      |
| 08/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 362.55    | 363.4970                      | 362.5520  | 363.4970                        | 0.00          |
| 08/06/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.03      | 26.5176                       | 0.0263    | 26.5176                         | 22,388.00     |
| 08/06/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.10      | 100.4555                      | 0.1014    | 100.4555                        | 21,898.00     |
| 08/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 160.85    | 161.1110                      | 160.8480  | 161.1110                        | 2.00          |
| 08/06/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 163.01    | 163.2760                      | 163.0100  | 163.2760                        | 0.00          |
| 08/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/06/2011 | GOVI On 04-August-11    |        |              | GOVI               | 357.94    | 358.8320                      | 357.9350  | 358.8320                        | 179.00        |
| 08/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI               | 99350     | 11                            | 99350     | 11                              | 0.00          |
| 08/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI               | 99450     | 11                            | 99450     | 11                              | 0.00          |
| 08/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI               | 99250     | 11                            | 99250     | 11                              | 0.00          |
| 08/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | GOVI On 03-November-11  |        |              | GOVI               | 363.32    | 364.2290                      | 363.3170  | 364.2290                        | 0.00          |
| 08/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 63170     | 7                             | 63170     | 7                               | 0.00          |
| 08/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 63070     | 7                             | 63070     | 7                               | 0.00          |
| 08/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 63270     | 7                             | 63270     | 7                               | 0.00          |
| 08/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 08/06/2011 | IGOV On 04-August-11    |        |              | Index Future       | 155.72    | 155.6620                      | 155.7200  | 155.6620                        | 977.00        |
| 08/06/2011 | IGOV On 03-November-11  |        |              | Index Future       | 158.06    | 158.0030                      | 158.0620  | 158.0030                        | 0.00          |
| 08/06/2011 | ILBI On 04-August-11    |        |              | Index Future       | 416.42    | 415.7990                      | 416.4230  | 415.7990                        | 0.00          |
| 08/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 08/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 08/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 08/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 08/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 08/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.58      | 94.4300                       | 5.5800    | 94.4300                         | 3,891.00      |
| 08/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.62      | 94.3900                       | 5.6200    | 94.3900                         | 5,000.00      |
| 08/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.65      | 94.3600                       | 5.6500    | 94.3600                         | 0.00          |
| 08/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.71      | 94.2900                       | 5.7100    | 94.2900                         | 15,600.00     |
| 08/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.80      | 94.2100                       | 5.8000    | 94.2100                         | 0.00          |
| 08/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.89      | 94.1200                       | 5.8900    | 94.1200                         | 0.00          |
| 08/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.01      | 93.9900                       | 6.0100    | 93.9900                         | 5,591.00      |
| 08/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.29      | 93.7100                       | 6.2900    | 93.7100                         | 1,090.00      |
| 08/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.65      | 93.3500                       | 6.6500    | 93.3500                         | 2,890.00      |
| 08/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.42      | 93.0500                       | 6.4200    | 93.0500                         | 44,710.00     |
| 08/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.21      | 92.7500                       | 7.2100    | 92.7500                         | 490.00        |
| 08/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.50      | 92.4500                       | 7.5000    | 92.4500                         | 290.00        |
| 08/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 08/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/06/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | JN02 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/06/2011 | JN02 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | JN05 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 08/06/2011 | JN05 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | JN05 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/06/2011 | JN05 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | JN05 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/06/2011 | JN05 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | JN05 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | JN10 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 08/06/2011 | JN10 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | JN10 On 04-August-11    | 7.75   | Call         | JNOTE                  | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | JN10 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/06/2011 | JN10 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | JN10 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/06/2011 | JN10 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | OTH1 On 04-August-11   |        |              | Index Future | 352.73    | 353.8460                      | 352.7340  | 353.8460                        | 3.00          |
| 08/06/2011 | OTH1 On 03-November-11 |        |              | Index Future | 358.04    | 359.1680                      | 358.0380  | 359.1680                        | 0.00          |
| 08/06/2011 | R157 On 04-August-11   |        |              | Bond Future  | 7.47      | 126.4732                      | 7.4690    | 126.4732                        | 7,195.00      |
| 08/06/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future  | 759       | 1                             | 759       | 1                               | 1,000.00      |
| 08/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future  | 869       | 1                             | 869       | 1                               | 0.00          |
| 08/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future  | 659       | 1                             | 659       | 1                               | 0.00          |
| 08/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future  | 283       | 0                             | 283       | 0                               | 1,320.00      |
| 08/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future  | 987       | 1                             | 987       | 1                               | 440.00        |
| 08/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future  | 1533      | 2                             | 1533      | 2                               | 0.00          |
| 08/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future  | 2872      | 3                             | 2872      | 3                               | 0.00          |
| 08/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future  | 48        | 0                             | 48        | 0                               | 1,320.00      |
| 08/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future  | 244       | 0                             | 244       | 0                               | 440.00        |
| 08/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future  | 475       | 0                             | 475       | 0                               | 0.00          |
| 08/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future  | 734       | 1                             | 734       | 1                               | 0.00          |
| 08/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future  | 1344      | 1                             | 1344      | 1                               | 0.00          |
| 08/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future  | 552       | 1                             | 552       | 1                               | 0.00          |
| 08/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future  | 638       | 1                             | 638       | 1                               | 0.00          |
| 08/06/2011 | R157 On 03-November-11 |        |              | Bond Future  | 7.58      | 121.5463                      | 7.5800    | 121.5463                        | 3,358.00      |
| 08/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 2730      | 3                             | 2730      | 3                               | 0.00          |
| 08/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 2879      | 3                             | 2879      | 3                               | 0.00          |
| 08/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 2584      | 3                             | 2584      | 3                               | 0.00          |
| 08/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 329       | 0                             | 329       | 0                               | 0.00          |
| 08/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 265       | 0                             | 265       | 0                               | 0.00          |
| 08/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 295       | 0                             | 295       | 0                               | 0.00          |
| 08/06/2011 | R157 On 02-February-12 |        |              | Bond Future  | 7.71      | 123.3951                      | 7.7050    | 123.3951                        | 0.00          |
| 08/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 3267      | 3                             | 3267      | 3                               | 0.00          |
| 08/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 3138      | 3                             | 3138      | 3                               | 0.00          |
| 08/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 3398      | 3                             | 3398      | 3                               | 0.00          |
| 08/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future  | 539       | 1                             | 539       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 613       | 1                             | 613       | 1                               | 0.00          |
| 08/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 575       | 1                             | 575       | 1                               | 0.00          |
| 08/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.85      | 118.4634                      | 7.8450    | 118.4634                        | 0.00          |
| 08/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2427      | 3                             | 2427      | 3                               | 0.00          |
| 08/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2325      | 2                             | 2325      | 2                               | 0.00          |
| 08/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2530      | 3                             | 2530      | 3                               | 0.00          |
| 08/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1088      | 1                             | 1088      | 1                               | 0.00          |
| 08/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1198      | 1                             | 1198      | 1                               | 0.00          |
| 08/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1142      | 1                             | 1142      | 1                               | 0.00          |
| 08/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.45      | 119.3222                      | 8.4470    | 119.3222                        | 11,136.00     |
| 08/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 1062      | 1                             | 1062      | 1                               | 0.00          |
| 08/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 1240      | 1                             | 1240      | 1                               | 0.00          |
| 08/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 903       | 1                             | 903       | 1                               | 0.00          |
| 08/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 1436      | 2                             | 1436      | 2                               | 600.00        |
| 08/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 3310      | 4                             | 3310      | 4                               | 200.00        |
| 08/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 5085      | 5                             | 5085      | 5                               | 0.00          |
| 08/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 11184     | 12                            | 11184     | 12                              | 0.00          |
| 08/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 600.00        |
| 08/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 404       | 0                             | 404       | 0                               | 200.00        |
| 08/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 921       | 1                             | 921       | 1                               | 0.00          |
| 08/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 3306      | 3                             | 3306      | 3                               | 0.00          |
| 08/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 2371      | 2                             | 2371      | 2                               | 0.00          |
| 08/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 2661      | 2                             | 2661      | 2                               | 0.00          |
| 08/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 2973      | 3                             | 2973      | 3                               | 0.00          |
| 08/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.52      | 121.0966                      | 8.5180    | 121.0966                        | 13,789.00     |
| 08/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 6003      | 6                             | 6003      | 6                               | 0.00          |
| 08/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 6322      | 7                             | 6322      | 7                               | 0.00          |
| 08/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5690      | 6                             | 5690      | 6                               | 0.00          |
| 08/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 4508      | 5                             | 4508      | 5                               | 5,600.00      |
| 08/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 1723      | 2                             | 1723      | 2                               | 0.00          |
| 08/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2353      | 2                             | 2353      | 2                               | 0.00          |
| 08/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1464      | 1                             | 1464      | 1                               | 0.00          |
| 08/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1589      | 1                             | 1589      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.59      | 117.6414                      | 8.5910    | 117.6414                        | 2,500.00      |
| 08/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6355      | 7                             | 6355      | 7                               | 0.00          |
| 08/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6643      | 7                             | 6643      | 7                               | 0.00          |
| 08/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6073      | 6                             | 6073      | 6                               | 0.00          |
| 08/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2820      | 3                             | 2820      | 3                               | 0.00          |
| 08/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2508      | 2                             | 2508      | 2                               | 0.00          |
| 08/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 2660      | 3                             | 2660      | 3                               | 0.00          |
| 08/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.67      | 119.4360                      | 8.6670    | 119.4360                        | 0.00          |
| 08/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7043      | 7                             | 7043      | 7                               | 0.00          |
| 08/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7307      | 8                             | 7307      | 8                               | 0.00          |
| 08/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6782      | 7                             | 6782      | 7                               | 0.00          |
| 08/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4253      | 4                             | 4253      | 4                               | 0.00          |
| 08/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3904      | 4                             | 3904      | 4                               | 0.00          |
| 08/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4076      | 4                             | 4076      | 4                               | 0.00          |
| 08/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 213.59    | 213.4126                      | 213.5925  | 213.4126                        | 0.00          |
| 08/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 1593      | 1                             | 1593      | 1                               | 0.00          |
| 08/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 1643      | 1                             | 1643      | 1                               | 0.00          |
| 08/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 1543      | 1                             | 1543      | 1                               | 0.00          |
| 08/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 08/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 08/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 08/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 235.19    | 234.9625                      | 235.1851  | 234.9625                        | 0.00          |
| 08/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 3685      | 3                             | 3685      | 3                               | 0.00          |
| 08/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 3635      | 3                             | 3635      | 3                               | 0.00          |
| 08/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 3735      | 4                             | 3735      | 4                               | 0.00          |
| 08/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.10      | 106.1291                      | 7.1040    | 106.1291                        | 170.00        |
| 08/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 713       | 1                             | 713       | 1                               | 0.00          |
| 08/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 617       | 1                             | 617       | 1                               | 0.00          |
| 08/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 818       | 1                             | 818       | 1                               | 0.00          |
| 08/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 225       | 0                             | 225       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 326       | 0                             | 326       | 0                               | 0.00          |
| 08/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 271       | 0                             | 271       | 0                               | 0.00          |
| 08/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.20      | 107.7090                      | 7.1950    | 107.7090                        | 695.00        |
| 08/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2421      | 3                             | 2421      | 3                               | 0.00          |
| 08/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2302      | 2                             | 2302      | 2                               | 0.00          |
| 08/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2540      | 3                             | 2540      | 3                               | 0.00          |
| 08/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 161       | 0                             | 161       | 0                               | 0.00          |
| 08/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 197       | 0                             | 197       | 0                               | 0.00          |
| 08/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 179       | 0                             | 179       | 0                               | 0.00          |
| 08/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.30      | 104.9375                      | 7.2970    | 104.9375                        | 0.00          |
| 08/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2725      | 3                             | 2725      | 3                               | 0.00          |
| 08/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2620      | 3                             | 2620      | 3                               | 0.00          |
| 08/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2834      | 3                             | 2834      | 3                               | 0.00          |
| 08/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 259       | 0                             | 259       | 0                               | 0.00          |
| 08/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 299       | 0                             | 299       | 0                               | 0.00          |
| 08/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 277       | 0                             | 277       | 0                               | 0.00          |
| 08/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.42      | 106.5359                      | 7.4170    | 106.5359                        | 0.00          |
| 08/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1669      | 2                             | 1669      | 2                               | 0.00          |
| 08/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1594      | 2                             | 1594      | 2                               | 0.00          |
| 08/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1745      | 2                             | 1745      | 2                               | 0.00          |
| 08/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 835       | 1                             | 835       | 1                               | 0.00          |
| 08/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 920       | 1                             | 920       | 1                               | 0.00          |
| 08/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 877       | 1                             | 877       | 1                               | 0.00          |
| 08/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 0.07      | 175.0951                      | 0.0680    | 175.0951                        | 10,198.00     |
| 08/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 26010     | 26                            | 26010     | 26                              | 0.00          |
| 08/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 27269     | 27                            | 27269     | 27                              | 0.00          |
| 08/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 24737     | 24                            | 24737     | 24                              | 0.00          |
| 08/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 0.02      | 177.0432                      | 0.0190    | 177.0432                        | 400.00        |
| 08/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 13997     | 14                            | 13997     | 14                              | 0.00          |
| 08/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 15375     | 15                            | 15375     | 15                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 12606     | 13                            | 12606     | 13                              | 0.00          |
| 08/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.01      | 104.6034                      | 8.0100    | 104.6034                        | 824.00        |
| 08/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 841       | 1                             | 841       | 1                               | 0.00          |
| 08/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 966       | 1                             | 966       | 1                               | 0.00          |
| 08/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 726       | 1                             | 726       | 1                               | 0.00          |
| 08/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1014      | 1                             | 1014      | 1                               | 0.00          |
| 08/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 775       | 1                             | 775       | 1                               | 0.00          |
| 08/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 889       | 1                             | 889       | 1                               | 0.00          |
| 08/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.11      | 101.9966                      | 8.1130    | 101.9966                        | 1,630.00      |
| 08/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2547      | 3                             | 2547      | 3                               | 0.00          |
| 08/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2706      | 3                             | 2706      | 3                               | 0.00          |
| 08/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2392      | 3                             | 2392      | 3                               | 0.00          |
| 08/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 854       | 1                             | 854       | 1                               | 0.00          |
| 08/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 718       | 1                             | 718       | 1                               | 0.00          |
| 08/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 784       | 1                             | 784       | 1                               | 0.00          |
| 08/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.22      | 103.5471                      | 8.2240    | 103.5471                        | 0.00          |
| 08/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3403      | 4                             | 3403      | 4                               | 0.00          |
| 08/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3554      | 4                             | 3554      | 4                               | 0.00          |
| 08/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 3255      | 3                             | 3255      | 3                               | 0.00          |
| 08/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1177      | 1                             | 1177      | 1                               | 0.00          |
| 08/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1046      | 1                             | 1046      | 1                               | 0.00          |
| 08/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1110      | 1                             | 1110      | 1                               | 0.00          |
| 08/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.34      | 100.9636                      | 8.3430    | 100.9636                        | 0.00          |
| 08/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 3273      | 3                             | 3273      | 3                               | 0.00          |
| 08/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 3140      | 3                             | 3140      | 3                               | 0.00          |
| 08/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3408      | 4                             | 3408      | 4                               | 0.00          |
| 08/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1494      | 1                             | 1494      | 1                               | 0.00          |
| 08/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1641      | 2                             | 1641      | 2                               | 0.00          |
| 08/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1566      | 2                             | 1566      | 2                               | 0.00          |
| 08/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.16      | 100.3456                      | 8.1610    | 100.3456                        | 70.00         |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 08/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 505       | 1                             | 505       | 1                               | 0.00          |
| 08/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 705       | 1                             | 705       | 1                               | 0.00          |
| 08/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1310      | 1                             | 1310      | 1                               | 0.00          |
| 08/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 1658      | 2                             | 1658      | 2                               | 0.00          |
| 08/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1478      | 1                             | 1478      | 1                               | 0.00          |
| 08/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.26      | 101.8408                      | 8.2560    | 101.8408                        | 2,133.00      |
| 08/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 3346      | 3                             | 3346      | 3                               | 0.00          |
| 08/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 3163      | 3                             | 3163      | 3                               | 0.00          |
| 08/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 3534      | 4                             | 3534      | 4                               | 0.00          |
| 08/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 725       | 1                             | 725       | 1                               | 0.00          |
| 08/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 862       | 1                             | 862       | 1                               | 0.00          |
| 08/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 791       | 1                             | 791       | 1                               | 0.00          |
| 08/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.36      | 99.3589                       | 8.3550    | 99.3589                         | 0.00          |
| 08/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 4212      | 4                             | 4212      | 4                               | 0.00          |
| 08/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 4034      | 4                             | 4034      | 4                               | 0.00          |
| 08/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 4393      | 5                             | 4393      | 5                               | 0.00          |
| 08/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 934       | 1                             | 934       | 1                               | 0.00          |
| 08/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1063      | 1                             | 1063      | 1                               | 0.00          |
| 08/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 996       | 1                             | 996       | 1                               | 0.00          |
| 08/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.46      | 100.8702                      | 8.4620    | 100.8702                        | 0.00          |
| 08/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3557      | 4                             | 3557      | 4                               | 0.00          |
| 08/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3705      | 4                             | 3705      | 4                               | 0.00          |
| 08/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 3412      | 4                             | 3412      | 4                               | 0.00          |
| 08/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2250      | 2                             | 2250      | 2                               | 0.00          |
| 08/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2060      | 2                             | 2060      | 2                               | 0.00          |
| 08/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2153      | 2                             | 2153      | 2                               | 0.00          |
| 08/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.90      | 101.9190                      | 6.8950    | 101.9190                        | 9,866.00      |
| 08/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 489       | 1                             | 489       | 1                               | 0.00          |
| 08/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 561       | 1                             | 561       | 1                               | 0.00          |
| 08/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 424       | 0                             | 424       | 0                               | 0.00          |
| 08/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 302       | 0                             | 302       | 0                               | 0.00          |
| 08/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 217       | 0                             | 217       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 256       | 0                             | 256       | 0                               | 0.00          |
| 08/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.99      | 103.4344                      | 6.9880    | 103.4344                        | 0.00          |
| 08/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1660      | 2                             | 1660      | 2                               | 0.00          |
| 08/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1744      | 2                             | 1744      | 2                               | 0.00          |
| 08/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1576      | 2                             | 1576      | 2                               | 0.00          |
| 08/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 158       | 0                             | 158       | 0                               | 0.00          |
| 08/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 129       | 0                             | 129       | 0                               | 0.00          |
| 08/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 08/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.10      | 101.2450                      | 7.1000    | 101.2450                        | 0.00          |
| 08/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1826      | 2                             | 1826      | 2                               | 0.00          |
| 08/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1899      | 2                             | 1899      | 2                               | 0.00          |
| 08/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1755      | 2                             | 1755      | 2                               | 0.00          |
| 08/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 249       | 0                             | 249       | 0                               | 0.00          |
| 08/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 218       | 0                             | 218       | 0                               | 0.00          |
| 08/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 232       | 0                             | 232       | 0                               | 0.00          |
| 08/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.25      | 102.7863                      | 7.2530    | 102.7863                        | 0.00          |
| 08/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1001      | 1                             | 1001      | 1                               | 0.00          |
| 08/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 954       | 1                             | 954       | 1                               | 0.00          |
| 08/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1050      | 1                             | 1050      | 1                               | 0.00          |
| 08/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 586       | 1                             | 586       | 1                               | 0.00          |
| 08/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 646       | 1                             | 646       | 1                               | 0.00          |
| 08/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 615       | 1                             | 615       | 1                               | 0.00          |
| 08/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.22      | 94.8894                       | 8.2170    | 94.8894                         | 5,725.00      |
| 08/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 1142      | 1                             | 1142      | 1                               | 0.00          |
| 08/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 994       | 1                             | 994       | 1                               | 0.00          |
| 08/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 1302      | 1                             | 1302      | 1                               | 0.00          |
| 08/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 824       | 1                             | 824       | 1                               | 0.00          |
| 08/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1092      | 1                             | 1092      | 1                               | 0.00          |
| 08/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 952       | 1                             | 952       | 1                               | 0.00          |
| 08/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.30      | 96.3053                       | 8.3010    | 96.3053                         | 600.00        |
| 08/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3426      | 4                             | 3426      | 4                               | 0.00          |
| 08/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3229      | 3                             | 3229      | 3                               | 0.00          |
| 08/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3621      | 4                             | 3621      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 08/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1017      | 1                             | 1017      | 1                               | 0.00          |
| 08/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 941       | 1                             | 941       | 1                               | 0.00          |
| 08/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.39      | 94.1312                       | 8.3910    | 94.1312                         | 0.00          |
| 08/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 4368      | 5                             | 4368      | 5                               | 0.00          |
| 08/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4180      | 4                             | 4180      | 4                               | 0.00          |
| 08/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 4559      | 5                             | 4559      | 5                               | 0.00          |
| 08/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 08/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1182      | 1                             | 1182      | 1                               | 0.00          |
| 08/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1107      | 1                             | 1107      | 1                               | 0.00          |
| 08/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.49      | 95.5633                       | 8.4880    | 95.5633                         | 0.00          |
| 08/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3757      | 4                             | 3757      | 4                               | 0.00          |
| 08/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3914      | 4                             | 3914      | 4                               | 0.00          |
| 08/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3602      | 4                             | 3602      | 4                               | 0.00          |
| 08/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2482      | 2                             | 2482      | 2                               | 0.00          |
| 08/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2272      | 2                             | 2272      | 2                               | 0.00          |
| 08/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2376      | 2                             | 2376      | 2                               | 0.00          |
| 08/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.25      | 92.8009                       | 8.2520    | 92.8009                         | 1,361.00      |
| 08/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 08/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 1323      | 1                             | 1323      | 1                               | 0.00          |
| 08/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 1012      | 1                             | 1012      | 1                               | 0.00          |
| 08/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1332      | 1                             | 1332      | 1                               | 0.00          |
| 08/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1029      | 1                             | 1029      | 1                               | 0.00          |
| 08/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1173      | 1                             | 1173      | 1                               | 0.00          |
| 08/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.33      | 90.7867                       | 8.3310    | 90.7867                         | 5,998.00      |
| 08/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3447      | 4                             | 3447      | 4                               | 0.00          |
| 08/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3655      | 4                             | 3655      | 4                               | 0.00          |
| 08/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3245      | 3                             | 3245      | 3                               | 0.00          |
| 08/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 08/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 895       | 1                             | 895       | 1                               | 0.00          |
| 08/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 976       | 1                             | 976       | 1                               | 0.00          |
| 08/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.41      | 92.1725                       | 8.4120    | 92.1725                         | 0.00          |
| 08/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4672      | 5                             | 4672      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4873      | 5                             | 4873      | 5                               | 0.00          |
| 08/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4474      | 5                             | 4474      | 5                               | 0.00          |
| 08/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1387      | 1                             | 1387      | 1                               | 0.00          |
| 08/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1227      | 1                             | 1227      | 1                               | 0.00          |
| 08/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1305      | 1                             | 1305      | 1                               | 0.00          |
| 08/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.50      | 90.1768                       | 8.4980    | 90.1768                         | 0.00          |
| 08/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4838      | 5                             | 4838      | 5                               | 0.00          |
| 08/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4657      | 5                             | 4657      | 5                               | 0.00          |
| 08/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5022      | 5                             | 5022      | 5                               | 0.00          |
| 08/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1930      | 2                             | 1930      | 2                               | 0.00          |
| 08/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2115      | 2                             | 2115      | 2                               | 0.00          |
| 08/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2021      | 2                             | 2021      | 2                               | 0.00          |
| 08/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.63      | 78.5527                       | 8.6290    | 78.5527                         | 0.00          |
| 08/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 1113      | 1                             | 1113      | 1                               | 0.00          |
| 08/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 1286      | 2                             | 1286      | 2                               | 0.00          |
| 08/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 10633     | 11                            | 10633     | 11                              | 0.00          |
| 08/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 955       | 1                             | 955       | 1                               | 0.00          |
| 08/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 2439      | 2                             | 2439      | 2                               | 0.00          |
| 08/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 08/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 1935      | 2                             | 1935      | 2                               | 0.00          |
| 08/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2178      | 2                             | 2178      | 2                               | 0.00          |
| 08/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.69      | 76.5800                       | 8.6860    | 76.5800                         | 1,318.00      |
| 08/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 3010      | 3                             | 3010      | 3                               | 0.00          |
| 08/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2802      | 3                             | 2802      | 3                               | 0.00          |
| 08/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 3227      | 3                             | 3227      | 3                               | 0.00          |
| 08/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2316      | 2                             | 2316      | 2                               | 0.00          |
| 08/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 2689      | 2                             | 2689      | 2                               | 0.00          |
| 08/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2496      | 2                             | 2496      | 2                               | 0.00          |
| 08/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.75      | 77.7447                       | 8.7450    | 77.7447                         | 0.00          |
| 08/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4773      | 5                             | 4773      | 5                               | 0.00          |
| 08/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4549      | 5                             | 4549      | 5                               | 0.00          |
| 08/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 5002      | 5                             | 5002      | 5                               | 0.00          |
| 08/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2631      | 2                             | 2631      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2942      | 3                             | 2942      | 3                               | 0.00          |
| 08/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2783      | 3                             | 2783      | 3                               | 0.00          |
| 08/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.81      | 75.7815                       | 8.8050    | 75.7815                         | 0.00          |
| 08/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5178      | 5                             | 5178      | 5                               | 0.00          |
| 08/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5395      | 6                             | 5395      | 6                               | 0.00          |
| 08/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 4966      | 5                             | 4966      | 5                               | 0.00          |
| 08/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3837      | 4                             | 3837      | 4                               | 0.00          |
| 08/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3503      | 3                             | 3503      | 3                               | 0.00          |
| 08/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3666      | 3                             | 3666      | 3                               | 0.00          |
| 08/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.60    | 131.3866                      | 131.6002  | 131.3866                        | 425.00        |
| 08/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25600     | 25                            | 25600     | 25                              | 0.00          |
| 08/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25650     | 25                            | 25650     | 25                              | 0.00          |
| 08/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25550     | 25                            | 25550     | 25                              | 0.00          |
| 08/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 1.08      | 107.4728                      | 1.0840    | 107.4728                        | 0.00          |
| 08/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 2269      | 2                             | 2269      | 2                               | 0.00          |
| 08/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 2538      | 2                             | 2538      | 2                               | 0.00          |
| 08/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 1999      | 2                             | 1999      | 2                               | 0.00          |
| 08/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 0.84      | 109.0723                      | 0.8360    | 109.0723                        | 529.00        |
| 08/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 2188      | 2                             | 2188      | 2                               | 0.00          |
| 08/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 1927      | 2                             | 1927      | 2                               | 0.00          |
| 08/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 2449      | 2                             | 2449      | 2                               | 0.00          |
| 08/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 2.06      | 106.4862                      | 2.0550    | 106.4862                        | 3,042.00      |
| 08/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 4228      | 4                             | 4228      | 4                               | 0.00          |
| 08/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 3762      | 4                             | 3762      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 4691      | 5                             | 4691      | 5                               | 0.00          |
| 08/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 1.95      | 108.0737                      | 1.9450    | 108.0737                        | 240.00        |
| 08/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 5190      | 5                             | 5190      | 5                               | 0.00          |
| 08/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 5644      | 6                             | 5644      | 6                               | 0.00          |
| 08/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 4735      | 5                             | 4735      | 5                               | 0.00          |
| 08/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.63      | 88.0814                       | 8.6320    | 88.0814                         | 0.00          |
| 08/06/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 5938      | 6                             | 5938      | 6                               | 0.00          |
| 08/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 5029      | 5                             | 5029      | 5                               | 0.00          |
| 08/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 5482      | 5                             | 5482      | 5                               | 0.00          |
| 08/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.70      | 85.8531                       | 8.6970    | 85.8531                         | 0.00          |
| 08/06/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 431       | 1                             | 431       | 1                               | 0.00          |
| 08/06/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 835       | 1                             | 835       | 1                               | 0.00          |
| 08/06/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 08/06/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 08/06/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.77      | 87.1662                       | 8.7650    | 87.1662                         | 0.00          |
| 08/06/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 1861      | 2                             | 1861      | 2                               | 0.00          |
| 08/06/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 2249      | 3                             | 2249      | 3                               | 0.00          |
| 08/06/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 1470      | 2                             | 1470      | 2                               | 0.00          |
| 08/06/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.83      | 84.9481                       | 8.8300    | 84.9481                         | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2011 | R213 On 03-May-12       | 9.25   | Call         | Bond Future        | 3240      | 4                             | 3240      | 4                               | 0.00          |
| 08/06/2011 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 3613      | 4                             | 3613      | 4                               | 0.00          |
| 08/06/2011 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 2865      | 3                             | 2865      | 3                               | 0.00          |
| 08/06/2011 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/06/2011 | TRT1 On 04-August-11    |        |              | Index Future       | 353.67    | 354.5140                      | 353.6720  | 354.5140                        | 100.00        |
| 08/06/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 358.43    | 359.2780                      | 358.4260  | 359.2780                        | 0.00          |
| 09/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 388.61    | 389.0600                      | 388.6110  | 389.0600                        | 30.00         |
| 09/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 394.45    | 394.9100                      | 394.4530  | 394.9100                        | 0.00          |
| 09/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 356.83    | 357.1810                      | 356.8340  | 357.1810                        | 1,019.00      |
| 09/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 362.20    | 362.5520                      | 362.1980  | 362.5520                        | 0.00          |
| 09/06/2011 | C155 On 31-August-11    |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 09/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.03      | 0.0263                        | 0.0271    | 0.0263                          | 22,388.00     |
| 09/06/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.11      | 0.1014                        | 0.1058    | 0.1014                          | 21,898.00     |
| 09/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 160.77    | 160.8480                      | 160.7700  | 160.8480                        | 2.00          |
| 09/06/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 162.93    | 163.0100                      | 162.9320  | 163.0100                        | 0.00          |
| 09/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/06/2011 | GOVI On 04-August-11    |        |              | GOVI               | 357.61    | 357.9350                      | 357.6050  | 357.9350                        | 179.00        |
| 09/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI               | 96050     | 10                            | 96050     | 10                              | 0.00          |
| 09/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI               | 96150     | 10                            | 96150     | 10                              | 0.00          |
| 09/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI               | 95950     | 10                            | 95950     | 10                              | 0.00          |
| 09/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | GOVI On 03-November-11  |        |              | GOVI               | 362.98    | 363.3170                      | 362.9810  | 363.3170                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 59810     | 6                             | 59810     | 6                               | 0.00          |
| 09/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 59710     | 6                             | 59710     | 6                               | 0.00          |
| 09/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 59910     | 6                             | 59910     | 6                               | 0.00          |
| 09/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 09/06/2011 | IGOV On 04-August-11    |        |              | Index Future           | 155.77    | 155.7200                      | 155.7680  | 155.7200                        | 977.00        |
| 09/06/2011 | IGOV On 03-November-11  |        |              | Index Future           | 158.11    | 158.0620                      | 158.1100  | 158.0620                        | 0.00          |
| 09/06/2011 | ILBI On 04-August-11    |        |              | Index Future           | 416.53    | 416.4230                      | 416.5280  | 416.4230                        | 0.00          |
| 09/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 09/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 09/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 09/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 09/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 09/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 09/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.58      | 94.4200                       | 5.5800    | 94.4200                         | 3,891.00      |
| 09/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.61      | 94.3800                       | 5.6100    | 94.3800                         | 5,000.00      |
| 09/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.66      | 94.3500                       | 5.6600    | 94.3500                         | 0.00          |
| 09/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.72      | 94.2900                       | 5.7200    | 94.2900                         | 15,600.00     |
| 09/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.81      | 94.2000                       | 5.8100    | 94.2000                         | 0.00          |
| 09/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.89      | 94.1100                       | 5.8900    | 94.1100                         | 0.00          |
| 09/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.01      | 93.9900                       | 6.0100    | 93.9900                         | 5,591.00      |
| 09/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.30      | 93.7100                       | 6.3000    | 93.7100                         | 1,090.00      |
| 09/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.67      | 93.3500                       | 6.6700    | 93.3500                         | 2,890.00      |
| 09/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.93      | 93.5800                       | 6.9300    | 93.5800                         | 44,710.00     |
| 09/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.22      | 92.7900                       | 7.2200    | 92.7900                         | 490.00        |
| 09/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.50      | 92.5000                       | 7.5000    | 92.5000                         | 290.00        |
| 09/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 09/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/06/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | JN02 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/06/2011 | JN02 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | JN05 On 04-August-11   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 09/06/2011 | JN05 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | JN05 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/06/2011 | JN05 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | JN05 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/06/2011 | JN05 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | JN05 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | JN10 On 04-August-11   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 09/06/2011 | JN10 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | JN10 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | JN10 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/06/2011 | JN10 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | JN10 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/06/2011 | JN10 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | OTH1 On 04-August-11   |        |              | Index Future | 352.30    | 352.7340                      | 352.2950  | 352.7340                        | 3.00          |
| 09/06/2011 | OTH1 On 03-November-11 |        |              | Index Future | 357.59    | 358.0380                      | 357.5910  | 358.0380                        | 0.00          |
| 09/06/2011 | R157 On 04-August-11   |        |              | Bond Future  | 7.48      | 126.3673                      | 7.4790    | 126.3673                        | 7,195.00      |
| 09/06/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future  | 733       | 1                             | 733       | 1                               | 1,000.00      |
| 09/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future  | 841       | 1                             | 841       | 1                               | 0.00          |
| 09/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future  | 634       | 1                             | 634       | 1                               | 0.00          |
| 09/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future  | 268       | 0                             | 268       | 0                               | 1,320.00      |
| 09/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future  | 2833      | 3                             | 2833      | 3                               | 0.00          |
| 09/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future  | 957       | 1                             | 957       | 1                               | 440.00        |
| 09/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future  | 1499      | 2                             | 1499      | 2                               | 0.00          |
| 09/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future  | 249       | 0                             | 249       | 0                               | 440.00        |
| 09/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future  | 48        | 0                             | 48        | 0                               | 1,320.00      |
| 09/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future  | 484       | 0                             | 484       | 0                               | 0.00          |
| 09/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future  | 748       | 1                             | 748       | 1                               | 0.00          |
| 09/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future  | 1368      | 1                             | 1368      | 1                               | 0.00          |
| 09/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future  | 563       | 1                             | 563       | 1                               | 0.00          |
| 09/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future  | 651       | 1                             | 651       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | R157 On 03-November-11 |        |              | Bond Future | 7.59      | 121.4358                      | 7.5900    | 121.4358                        | 3,358.00      |
| 09/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 2698      | 3                             | 2698      | 3                               | 0.00          |
| 09/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2846      | 3                             | 2846      | 3                               | 0.00          |
| 09/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 2552      | 3                             | 2552      | 3                               | 0.00          |
| 09/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 334       | 0                             | 334       | 0                               | 0.00          |
| 09/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 269       | 0                             | 269       | 0                               | 0.00          |
| 09/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 300       | 0                             | 300       | 0                               | 0.00          |
| 09/06/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.72      | 123.2851                      | 7.7160    | 123.2851                        | 0.00          |
| 09/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 3236      | 3                             | 3236      | 3                               | 0.00          |
| 09/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 3107      | 3                             | 3107      | 3                               | 0.00          |
| 09/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3366      | 3                             | 3366      | 3                               | 0.00          |
| 09/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 545       | 1                             | 545       | 1                               | 0.00          |
| 09/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 620       | 1                             | 620       | 1                               | 0.00          |
| 09/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 581       | 1                             | 581       | 1                               | 0.00          |
| 09/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.86      | 118.3483                      | 7.8570    | 118.3483                        | 0.00          |
| 09/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2400      | 2                             | 2400      | 2                               | 0.00          |
| 09/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2503      | 3                             | 2503      | 3                               | 0.00          |
| 09/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2299      | 2                             | 2299      | 2                               | 0.00          |
| 09/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1210      | 1                             | 1210      | 1                               | 0.00          |
| 09/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1099      | 1                             | 1099      | 1                               | 0.00          |
| 09/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1153      | 1                             | 1153      | 1                               | 0.00          |
| 09/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.47      | 118.8994                      | 8.4660    | 118.8994                        | 11,136.00     |
| 09/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 985       | 1                             | 985       | 1                               | 0.00          |
| 09/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 1155      | 1                             | 1155      | 1                               | 0.00          |
| 09/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 833       | 1                             | 833       | 1                               | 0.00          |
| 09/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 1344      | 1                             | 1344      | 1                               | 600.00        |
| 09/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 11003     | 11                            | 11003     | 11                              | 0.00          |
| 09/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 3169      | 3                             | 3169      | 3                               | 200.00        |
| 09/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 4921      | 5                             | 4921      | 5                               | 0.00          |
| 09/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 422       | 0                             | 422       | 0                               | 200.00        |
| 09/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 600.00        |
| 09/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 962       | 1                             | 962       | 1                               | 0.00          |
| 09/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 3418      | 3                             | 3418      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 2461      | 2                             | 2461      | 2                               | 0.00          |
| 09/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 2758      | 3                             | 2758      | 3                               | 0.00          |
| 09/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 3077      | 3                             | 3077      | 3                               | 0.00          |
| 09/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.54      | 120.6717                      | 8.5380    | 120.6717                        | 13,789.00     |
| 09/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 5859      | 6                             | 5859      | 6                               | 0.00          |
| 09/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 6176      | 6                             | 6176      | 6                               | 0.00          |
| 09/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5550      | 6                             | 5550      | 6                               | 0.00          |
| 09/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 4382      | 5                             | 4382      | 5                               | 5,600.00      |
| 09/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 1771      | 2                             | 1771      | 2                               | 0.00          |
| 09/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2415      | 2                             | 2415      | 2                               | 0.00          |
| 09/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1507      | 1                             | 1507      | 1                               | 0.00          |
| 09/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1633      | 2                             | 1633      | 2                               | 0.00          |
| 09/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.61      | 117.2148                      | 8.6120    | 117.2148                        | 2,500.00      |
| 09/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6221      | 6                             | 6221      | 6                               | 0.00          |
| 09/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6506      | 7                             | 6506      | 7                               | 0.00          |
| 09/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 5941      | 6                             | 5941      | 6                               | 0.00          |
| 09/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2882      | 3                             | 2882      | 3                               | 0.00          |
| 09/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2565      | 3                             | 2565      | 3                               | 0.00          |
| 09/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 2720      | 3                             | 2720      | 3                               | 0.00          |
| 09/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.69      | 118.9990                      | 8.6880    | 118.9990                        | 0.00          |
| 09/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6919      | 7                             | 6919      | 7                               | 0.00          |
| 09/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6661      | 7                             | 6661      | 7                               | 0.00          |
| 09/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7182      | 7                             | 7182      | 7                               | 0.00          |
| 09/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3969      | 4                             | 3969      | 4                               | 0.00          |
| 09/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4323      | 4                             | 4323      | 4                               | 0.00          |
| 09/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4142      | 4                             | 4142      | 4                               | 0.00          |
| 09/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 213.65    | 213.5925                      | 213.6523  | 213.5925                        | 0.00          |
| 09/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 1652      | 2                             | 1652      | 2                               | 0.00          |
| 09/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 1602      | 2                             | 1602      | 2                               | 0.00          |
| 09/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 1702      | 2                             | 1702      | 2                               | 0.00          |
| 09/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 235.26    | 235.1851                      | 235.2591  | 235.1851                        | 0.00          |
| 09/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 3759      | 4                             | 3759      | 4                               | 0.00          |
| 09/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 3809      | 4                             | 3809      | 4                               | 0.00          |
| 09/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 3709      | 4                             | 3709      | 4                               | 0.00          |
| 09/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.11      | 106.0289                      | 7.1080    | 106.0289                        | 170.00        |
| 09/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 09/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 806       | 1                             | 806       | 1                               | 0.00          |
| 09/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 606       | 1                             | 606       | 1                               | 0.00          |
| 09/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 327       | 0                             | 327       | 0                               | 0.00          |
| 09/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 09/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 272       | 0                             | 272       | 0                               | 0.00          |
| 09/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.20      | 107.6074                      | 7.2000    | 107.6074                        | 695.00        |
| 09/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2408      | 2                             | 2408      | 2                               | 0.00          |
| 09/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2288      | 2                             | 2288      | 2                               | 0.00          |
| 09/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2526      | 3                             | 2526      | 3                               | 0.00          |
| 09/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 161       | 0                             | 161       | 0                               | 0.00          |
| 09/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 198       | 0                             | 198       | 0                               | 0.00          |
| 09/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 180       | 0                             | 180       | 0                               | 0.00          |
| 09/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.30      | 104.8331                      | 7.3020    | 104.8331                        | 0.00          |
| 09/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2713      | 3                             | 2713      | 3                               | 0.00          |
| 09/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2608      | 3                             | 2608      | 3                               | 0.00          |
| 09/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2821      | 3                             | 2821      | 3                               | 0.00          |
| 09/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 259       | 0                             | 259       | 0                               | 0.00          |
| 09/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 300       | 0                             | 300       | 0                               | 0.00          |
| 09/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 278       | 0                             | 278       | 0                               | 0.00          |
| 09/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.42      | 106.4307                      | 7.4230    | 106.4307                        | 0.00          |
| 09/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1659      | 2                             | 1659      | 2                               | 0.00          |
| 09/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1735      | 2                             | 1735      | 2                               | 0.00          |
| 09/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1584      | 2                             | 1584      | 2                               | 0.00          |
| 09/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 925       | 1                             | 925       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 839       | 1                             | 839       | 1                               | 0.00          |
| 09/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 881       | 1                             | 881       | 1                               | 0.00          |
| 09/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 0.07      | 175.5240                      | 0.0660    | 175.5240                        | 10,198.00     |
| 09/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 26071     | 26                            | 26071     | 26                              | 0.00          |
| 09/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 24799     | 25                            | 24799     | 25                              | 0.00          |
| 09/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 27330     | 27                            | 27330     | 27                              | 0.00          |
| 09/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 0.02      | 177.0432                      | 0.0190    | 177.0432                        | 400.00        |
| 09/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 13997     | 14                            | 13997     | 14                              | 0.00          |
| 09/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 15375     | 15                            | 15375     | 15                              | 0.00          |
| 09/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 12606     | 13                            | 12606     | 13                              | 0.00          |
| 09/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.02      | 104.4453                      | 8.0240    | 104.4453                        | 824.00        |
| 09/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 801       | 1                             | 801       | 1                               | 0.00          |
| 09/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 689       | 1                             | 689       | 1                               | 0.00          |
| 09/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 923       | 1                             | 923       | 1                               | 0.00          |
| 09/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 799       | 1                             | 799       | 1                               | 0.00          |
| 09/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1044      | 1                             | 1044      | 1                               | 0.00          |
| 09/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 916       | 1                             | 916       | 1                               | 0.00          |
| 09/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.13      | 101.8352                      | 8.1280    | 101.8352                        | 1,630.00      |
| 09/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2495      | 3                             | 2495      | 3                               | 0.00          |
| 09/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2653      | 3                             | 2653      | 3                               | 0.00          |
| 09/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2342      | 2                             | 2342      | 2                               | 0.00          |
| 09/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 09/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 734       | 1                             | 734       | 1                               | 0.00          |
| 09/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 801       | 1                             | 801       | 1                               | 0.00          |
| 09/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.24      | 103.3877                      | 8.2400    | 103.3877                        | 0.00          |
| 09/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3351      | 3                             | 3351      | 3                               | 0.00          |
| 09/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3501      | 4                             | 3501      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 3204      | 3                             | 3204      | 3                               | 0.00          |
| 09/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1197      | 1                             | 1197      | 1                               | 0.00          |
| 09/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 09/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1129      | 1                             | 1129      | 1                               | 0.00          |
| 09/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.36      | 100.7981                      | 8.3600    | 100.7981                        | 0.00          |
| 09/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 3224      | 3                             | 3224      | 3                               | 0.00          |
| 09/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3359      | 3                             | 3359      | 3                               | 0.00          |
| 09/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 3092      | 3                             | 3092      | 3                               | 0.00          |
| 09/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1665      | 2                             | 1665      | 2                               | 0.00          |
| 09/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1517      | 1                             | 1517      | 1                               | 0.00          |
| 09/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1589      | 2                             | 1589      | 2                               | 0.00          |
| 09/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.18      | 100.1989                      | 8.1800    | 100.1989                        | 70.00         |
| 09/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 555       | 1                             | 555       | 1                               | 0.00          |
| 09/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 656       | 1                             | 656       | 1                               | 0.00          |
| 09/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 465       | 1                             | 465       | 1                               | 0.00          |
| 09/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 1721      | 2                             | 1721      | 2                               | 0.00          |
| 09/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1364      | 1                             | 1364      | 1                               | 0.00          |
| 09/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1536      | 1                             | 1536      | 1                               | 0.00          |
| 09/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.28      | 101.6881                      | 8.2760    | 101.6881                        | 2,133.00      |
| 09/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 3266      | 3                             | 3266      | 3                               | 0.00          |
| 09/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 3084      | 3                             | 3084      | 3                               | 0.00          |
| 09/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 3452      | 4                             | 3452      | 4                               | 0.00          |
| 09/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 748       | 1                             | 748       | 1                               | 0.00          |
| 09/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 888       | 1                             | 888       | 1                               | 0.00          |
| 09/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 816       | 1                             | 816       | 1                               | 0.00          |
| 09/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.38      | 99.2061                       | 8.3760    | 99.2061                         | 0.00          |
| 09/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 4131      | 4                             | 4131      | 4                               | 0.00          |
| 09/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 3954      | 4                             | 3954      | 4                               | 0.00          |
| 09/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 4310      | 4                             | 4310      | 4                               | 0.00          |
| 09/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 957       | 1                             | 957       | 1                               | 0.00          |
| 09/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1090      | 1                             | 1090      | 1                               | 0.00          |
| 09/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1022      | 1                             | 1022      | 1                               | 0.00          |
| 09/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.49      | 100.7175                      | 8.4850    | 100.7175                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3486      | 4                             | 3486      | 4                               | 0.00          |
| 09/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 3343      | 3                             | 3343      | 3                               | 0.00          |
| 09/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3633      | 4                             | 3633      | 4                               | 0.00          |
| 09/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2101      | 2                             | 2101      | 2                               | 0.00          |
| 09/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2294      | 2                             | 2294      | 2                               | 0.00          |
| 09/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2195      | 2                             | 2195      | 2                               | 0.00          |
| 09/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.90      | 101.8545                      | 6.8990    | 101.8545                        | 9,866.00      |
| 09/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 481       | 0                             | 481       | 0                               | 0.00          |
| 09/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 416       | 0                             | 416       | 0                               | 0.00          |
| 09/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 09/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 217       | 0                             | 217       | 0                               | 0.00          |
| 09/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 303       | 0                             | 303       | 0                               | 0.00          |
| 09/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 257       | 0                             | 257       | 0                               | 0.00          |
| 09/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.99      | 103.3701                      | 6.9930    | 103.3701                        | 0.00          |
| 09/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1651      | 2                             | 1651      | 2                               | 0.00          |
| 09/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1734      | 2                             | 1734      | 2                               | 0.00          |
| 09/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1567      | 2                             | 1567      | 2                               | 0.00          |
| 09/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 09/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 129       | 0                             | 129       | 0                               | 0.00          |
| 09/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 145       | 0                             | 145       | 0                               | 0.00          |
| 09/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.11      | 101.1788                      | 7.1050    | 101.1788                        | 0.00          |
| 09/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1817      | 2                             | 1817      | 2                               | 0.00          |
| 09/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1891      | 2                             | 1891      | 2                               | 0.00          |
| 09/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1747      | 2                             | 1747      | 2                               | 0.00          |
| 09/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 250       | 0                             | 250       | 0                               | 0.00          |
| 09/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 218       | 0                             | 218       | 0                               | 0.00          |
| 09/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 232       | 0                             | 232       | 0                               | 0.00          |
| 09/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.26      | 102.7189                      | 7.2600    | 102.7189                        | 0.00          |
| 09/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 994       | 1                             | 994       | 1                               | 0.00          |
| 09/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1042      | 1                             | 1042      | 1                               | 0.00          |
| 09/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 947       | 1                             | 947       | 1                               | 0.00          |
| 09/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 650       | 1                             | 650       | 1                               | 0.00          |
| 09/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 589       | 1                             | 589       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 09/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.24      | 94.7044                       | 8.2420    | 94.7044                         | 5,725.00      |
| 09/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 1057      | 1                             | 1057      | 1                               | 0.00          |
| 09/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 1211      | 1                             | 1211      | 1                               | 0.00          |
| 09/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 916       | 1                             | 916       | 1                               | 0.00          |
| 09/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1159      | 1                             | 1159      | 1                               | 0.00          |
| 09/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 877       | 1                             | 877       | 1                               | 0.00          |
| 09/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1011      | 1                             | 1011      | 1                               | 0.00          |
| 09/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.33      | 96.1137                       | 8.3270    | 96.1137                         | 600.00        |
| 09/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3318      | 3                             | 3318      | 3                               | 0.00          |
| 09/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3124      | 3                             | 3124      | 3                               | 0.00          |
| 09/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3510      | 4                             | 3510      | 4                               | 0.00          |
| 09/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 900       | 1                             | 900       | 1                               | 0.00          |
| 09/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1058      | 1                             | 1058      | 1                               | 0.00          |
| 09/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 980       | 1                             | 980       | 1                               | 0.00          |
| 09/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.42      | 93.9338                       | 8.4180    | 93.9338                         | 0.00          |
| 09/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 4258      | 4                             | 4258      | 4                               | 0.00          |
| 09/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4072      | 4                             | 4072      | 4                               | 0.00          |
| 09/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 4447      | 5                             | 4447      | 5                               | 0.00          |
| 09/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1073      | 1                             | 1073      | 1                               | 0.00          |
| 09/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1221      | 1                             | 1221      | 1                               | 0.00          |
| 09/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1145      | 1                             | 1145      | 1                               | 0.00          |
| 09/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.52      | 95.3661                       | 8.5160    | 95.3661                         | 0.00          |
| 09/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3665      | 4                             | 3665      | 4                               | 0.00          |
| 09/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3513      | 4                             | 3513      | 4                               | 0.00          |
| 09/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3821      | 4                             | 3821      | 4                               | 0.00          |
| 09/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2328      | 2                             | 2328      | 2                               | 0.00          |
| 09/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2542      | 2                             | 2542      | 2                               | 0.00          |
| 09/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2433      | 2                             | 2433      | 2                               | 0.00          |
| 09/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.27      | 92.5672                       | 8.2660    | 92.5672                         | 1,361.00      |
| 09/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 1108      | 1                             | 1108      | 1                               | 0.00          |
| 09/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 1267      | 1                             | 1267      | 1                               | 0.00          |
| 09/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 963       | 1                             | 963       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1369      | 1                             | 1369      | 1                               | 0.00          |
| 09/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1059      | 1                             | 1059      | 1                               | 0.00          |
| 09/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1206      | 1                             | 1206      | 1                               | 0.00          |
| 09/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.35      | 90.5462                       | 8.3460    | 90.5462                         | 5,998.00      |
| 09/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3379      | 3                             | 3379      | 3                               | 0.00          |
| 09/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3584      | 4                             | 3584      | 4                               | 0.00          |
| 09/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3178      | 3                             | 3178      | 3                               | 0.00          |
| 09/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1087      | 1                             | 1087      | 1                               | 0.00          |
| 09/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 914       | 1                             | 914       | 1                               | 0.00          |
| 09/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 998       | 1                             | 998       | 1                               | 0.00          |
| 09/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.43      | 91.9257                       | 8.4270    | 91.9257                         | 0.00          |
| 09/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4605      | 5                             | 4605      | 5                               | 0.00          |
| 09/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4805      | 5                             | 4805      | 5                               | 0.00          |
| 09/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4408      | 4                             | 4408      | 4                               | 0.00          |
| 09/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1409      | 1                             | 1409      | 1                               | 0.00          |
| 09/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1247      | 1                             | 1247      | 1                               | 0.00          |
| 09/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1326      | 1                             | 1326      | 1                               | 0.00          |
| 09/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.51      | 89.9301                       | 8.5140    | 89.9301                         | 0.00          |
| 09/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4773      | 5                             | 4773      | 5                               | 0.00          |
| 09/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 4956      | 5                             | 4956      | 5                               | 0.00          |
| 09/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4593      | 5                             | 4593      | 5                               | 0.00          |
| 09/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2143      | 2                             | 2143      | 2                               | 0.00          |
| 09/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1956      | 2                             | 1956      | 2                               | 0.00          |
| 09/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2047      | 2                             | 2047      | 2                               | 0.00          |
| 09/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.64      | 78.1100                       | 8.6430    | 78.1100                         | 0.00          |
| 09/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 1054      | 1                             | 1054      | 1                               | 0.00          |
| 09/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 1222      | 1                             | 1222      | 1                               | 0.00          |
| 09/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 10519     | 11                            | 10519     | 11                              | 0.00          |
| 09/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 902       | 1                             | 902       | 1                               | 0.00          |
| 09/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 2500      | 2                             | 2500      | 2                               | 0.00          |
| 09/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 09/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 1985      | 2                             | 1985      | 2                               | 0.00          |
| 09/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2233      | 2                             | 2233      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.70      | 76.1342                       | 8.7010    | 76.1342                         | 1,318.00      |
| 09/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2935      | 3                             | 2935      | 3                               | 0.00          |
| 09/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2730      | 3                             | 2730      | 3                               | 0.00          |
| 09/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 3149      | 3                             | 3149      | 3                               | 0.00          |
| 09/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2359      | 2                             | 2359      | 2                               | 0.00          |
| 09/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 2738      | 3                             | 2738      | 3                               | 0.00          |
| 09/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2542      | 2                             | 2542      | 2                               | 0.00          |
| 09/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.76      | 77.2880                       | 8.7600    | 77.2880                         | 0.00          |
| 09/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4693      | 5                             | 4693      | 5                               | 0.00          |
| 09/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4471      | 5                             | 4471      | 5                               | 0.00          |
| 09/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 4920      | 5                             | 4920      | 5                               | 0.00          |
| 09/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2669      | 3                             | 2669      | 3                               | 0.00          |
| 09/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2984      | 3                             | 2984      | 3                               | 0.00          |
| 09/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2822      | 3                             | 2822      | 3                               | 0.00          |
| 09/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.82      | 75.3222                       | 8.8210    | 75.3222                         | 0.00          |
| 09/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5098      | 5                             | 5098      | 5                               | 0.00          |
| 09/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 4888      | 5                             | 4888      | 5                               | 0.00          |
| 09/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5313      | 5                             | 5313      | 5                               | 0.00          |
| 09/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3547      | 4                             | 3547      | 4                               | 0.00          |
| 09/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3885      | 4                             | 3885      | 4                               | 0.00          |
| 09/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3712      | 4                             | 3712      | 4                               | 0.00          |
| 09/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.64    | 131.6002                      | 131.6417  | 131.6002                        | 425.00        |
| 09/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25642     | 26                            | 25642     | 26                              | 0.00          |
| 09/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25592     | 26                            | 25592     | 26                              | 0.00          |
| 09/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25692     | 26                            | 25692     | 26                              | 0.00          |
| 09/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 1.08      | 107.5722                      | 1.0780    | 107.5722                        | 0.00          |
| 09/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 2302      | 2                             | 2302      | 2                               | 0.00          |
| 09/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 2032      | 2                             | 2032      | 2                               | 0.00          |
| 09/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 2571      | 3                             | 2571      | 3                               | 0.00          |
| 09/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 0.83      | 109.1738                      | 0.8300    | 109.1738                        | 529.00        |
| 09/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 2220      | 2                             | 2220      | 2                               | 0.00          |
| 09/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 1959      | 2                             | 1959      | 2                               | 0.00          |
| 09/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 2481      | 2                             | 2481      | 2                               | 0.00          |
| 09/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 2.05      | 106.5931                      | 2.0510    | 106.5931                        | 3,769.00      |
| 09/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 4267      | 4                             | 4267      | 4                               | 0.00          |
| 09/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 4730      | 5                             | 4730      | 5                               | 0.00          |
| 09/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 3801      | 4                             | 3801      | 4                               | 0.00          |
| 09/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 1.94      | 108.1795                      | 1.9410    | 108.1795                        | 240.00        |
| 09/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 5229      | 5                             | 5229      | 5                               | 0.00          |
| 09/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 5682      | 6                             | 5682      | 6                               | 0.00          |
| 09/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 4773      | 5                             | 4773      | 5                               | 0.00          |
| 09/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.66      | 87.8076                       | 8.6570    | 87.8076                         | 0.00          |
| 09/06/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 5235      | 5                             | 5235      | 5                               | 0.00          |
| 09/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 6144      | 6                             | 6144      | 6                               | 0.00          |
| 09/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 5688      | 5                             | 5688      | 5                               | 0.00          |
| 09/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.72      | 85.5747                       | 8.7230    | 85.5747                         | 0.00          |
| 09/06/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 09/06/2011 | R213 On 03-November-11 | 8.80   | Call         | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2011 | R213 On 03-November-11  | 8.70   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R213 On 03-November-11  | 8.70   | Put          | Bond Future        | 187       | 0                             | 187       | 0                               | 0.00          |
| 09/06/2011 | R213 On 03-November-11  | 8.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R213 On 03-November-11  | 8.75   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R213 On 02-February-12  |        |              | Bond Future        | 8.79      | 86.8755                       | 8.7910    | 86.8755                         | 0.00          |
| 09/06/2011 | R213 On 02-February-12  | 9.00   | Call         | Bond Future        | 1652      | 2                             | 1652      | 2                               | 0.00          |
| 09/06/2011 | R213 On 02-February-12  | 9.05   | Call         | Bond Future        | 2040      | 2                             | 2040      | 2                               | 0.00          |
| 09/06/2011 | R213 On 02-February-12  | 8.95   | Call         | Bond Future        | 1261      | 1                             | 1261      | 1                               | 0.00          |
| 09/06/2011 | R213 On 02-February-12  | 8.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R213 On 02-February-12  | 9.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R213 On 02-February-12  | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R213 On 03-May-12       |        |              | Bond Future        | 8.86      | 84.6612                       | 8.8570    | 84.6612                         | 0.00          |
| 09/06/2011 | R213 On 03-May-12       | 9.25   | Call         | Bond Future        | 3026      | 3                             | 3026      | 3                               | 0.00          |
| 09/06/2011 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 3399      | 4                             | 3399      | 4                               | 0.00          |
| 09/06/2011 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 2651      | 3                             | 2651      | 3                               | 0.00          |
| 09/06/2011 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 1         | 0                             | 1         | 0                               | 0.00          |
| 09/06/2011 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/06/2011 | TRT1 On 04-August-11    |        |              | Index Future       | 353.32    | 353.6720                      | 353.3200  | 353.6720                        | 100.00        |
| 09/06/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 358.07    | 358.4260                      | 358.0710  | 358.4260                        | 0.00          |
| 10/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 386.69    | 388.6110                      | 386.6910  | 388.6110                        | 30.00         |
| 10/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 392.50    | 394.4530                      | 392.5030  | 394.4530                        | 0.00          |
| 10/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 355.31    | 356.8340                      | 355.3110  | 356.8340                        | 1,019.00      |
| 10/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 360.65    | 362.1980                      | 360.6510  | 362.1980                        | 0.00          |
| 10/06/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 10/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.03      | 0.0271                        | 0.0264    | 0.0271                          | 22,388.00     |
| 10/06/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.12      | 0.1058                        | 0.1181    | 0.1058                          | 21,898.00     |
| 10/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 160.35    | 160.7700                      | 160.3530  | 160.7700                        | 2.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | CRD1 On 03-November-11  |        |              | Index Future           | 162.51    | 162.9320                      | 162.5090  | 162.9320                        | 0.00          |
| 10/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/06/2011 | GOVI On 04-August-11    |        |              | GOVI                   | 356.14    | 357.6050                      | 356.1390  | 357.6050                        | 179.00        |
| 10/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI                   | 81390     | 10                            | 81390     | 10                              | 0.00          |
| 10/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI                   | 81490     | 10                            | 81490     | 10                              | 0.00          |
| 10/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI                   | 81290     | 10                            | 81290     | 10                              | 0.00          |
| 10/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | GOVI On 03-November-11  |        |              | GOVI                   | 361.49    | 362.9810                      | 361.4920  | 362.9810                        | 0.00          |
| 10/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 44920     | 6                             | 44920     | 6                               | 0.00          |
| 10/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 44820     | 6                             | 44820     | 6                               | 0.00          |
| 10/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 45020     | 6                             | 45020     | 6                               | 0.00          |
| 10/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 10/06/2011 | IGOV On 04-August-11    |        |              | Index Future           | 155.80    | 155.7680                      | 155.8010  | 155.7680                        | 628.00        |
| 10/06/2011 | IGOV On 03-November-11  |        |              | Index Future           | 158.14    | 158.1100                      | 158.1430  | 158.1100                        | 0.00          |
| 10/06/2011 | ILBI On 04-August-11    |        |              | Index Future           | 416.64    | 416.5280                      | 416.6370  | 416.5280                        | 0.00          |
| 10/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 10/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 10/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 10/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 10/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 10/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 10/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.58      | 94.4200                       | 5.5800    | 94.4200                         | 3,891.00      |
| 10/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.63      | 94.3900                       | 5.6300    | 94.3900                         | 5,000.00      |
| 10/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.68      | 94.3400                       | 5.6800    | 94.3400                         | 0.00          |
| 10/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.75      | 94.2800                       | 5.7500    | 94.2800                         | 15,600.00     |
| 10/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.85      | 94.1900                       | 5.8500    | 94.1900                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.92      | 94.1100                       | 5.9200    | 94.1100                         | 0.00          |
| 10/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.05      | 93.9900                       | 6.0500    | 93.9900                         | 5,491.00      |
| 10/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.34      | 93.7000                       | 6.3400    | 93.7000                         | 1,090.00      |
| 10/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.72      | 93.3300                       | 6.7200    | 93.3300                         | 2,890.00      |
| 10/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.97      | 93.0700                       | 6.9700    | 93.0700                         | 44,710.00     |
| 10/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.28      | 92.7800                       | 7.2800    | 92.7800                         | 490.00        |
| 10/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.52      | 92.5000                       | 7.5200    | 92.5000                         | 290.00        |
| 10/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 10/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 10/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | JN02 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 10/06/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | JN02 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | JN05 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 10/06/2011 | JN05 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | JN05 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | JN05 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 10/06/2011 | JN05 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | JN05 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 10/06/2011 | JN05 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | JN10 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 10/06/2011 | JN10 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | JN10 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | JN10 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 10/06/2011 | JN10 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | JN10 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 10/06/2011 | JN10 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | OTH1 On 04-August-11    |        |              | Index Future           | 350.46    | 352.2950                      | 350.4610  | 352.2950                        | 3.00          |
| 10/06/2011 | OTH1 On 03-November-11  |        |              | Index Future           | 355.73    | 357.5910                      | 355.7290  | 357.5910                        | 0.00          |
| 10/06/2011 | R157 On 04-August-11    |        |              | Bond Future            | 7.54      | 126.3281                      | 7.5400    | 126.3281                        | 7,196.00      |
| 10/06/2011 | R157 On 04-August-11    | 7.50   | Call         | Bond Future            | 608       | 1                             | 608       | 1                               | 1,000.00      |
| 10/06/2011 | R157 On 04-August-11    | 7.55   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future | 520       | 1                             | 520       | 1                               | 0.00          |
| 10/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future | 206       | 0                             | 206       | 0                               | 1,320.00      |
| 10/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future | 2609      | 3                             | 2609      | 3                               | 0.00          |
| 10/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future | 812       | 1                             | 812       | 1                               | 440.00        |
| 10/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future | 1316      | 1                             | 1316      | 1                               | 0.00          |
| 10/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future | 305       | 0                             | 305       | 0                               | 440.00        |
| 10/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 1,320.00      |
| 10/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future | 578       | 0                             | 578       | 0                               | 0.00          |
| 10/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 10/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future | 1545      | 1                             | 1545      | 1                               | 0.00          |
| 10/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future | 667       | 1                             | 667       | 1                               | 0.00          |
| 10/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future | 765       | 1                             | 765       | 1                               | 0.00          |
| 10/06/2011 | R157 On 03-November-11 |        |              | Bond Future | 7.66      | 121.3990                      | 7.6570    | 121.3990                        | 3,358.00      |
| 10/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 2499      | 3                             | 2499      | 3                               | 0.00          |
| 10/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2643      | 3                             | 2643      | 3                               | 0.00          |
| 10/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 2358      | 3                             | 2358      | 3                               | 0.00          |
| 10/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 386       | 0                             | 386       | 0                               | 0.00          |
| 10/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 312       | 0                             | 312       | 0                               | 0.00          |
| 10/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 348       | 0                             | 348       | 0                               | 0.00          |
| 10/06/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.79      | 123.2473                      | 7.7890    | 123.2473                        | 0.00          |
| 10/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 3046      | 3                             | 3046      | 3                               | 0.00          |
| 10/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 2921      | 3                             | 2921      | 3                               | 0.00          |
| 10/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3174      | 3                             | 3174      | 3                               | 0.00          |
| 10/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 603       | 1                             | 603       | 1                               | 0.00          |
| 10/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 684       | 1                             | 684       | 1                               | 0.00          |
| 10/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 642       | 1                             | 642       | 1                               | 0.00          |
| 10/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.94      | 118.3100                      | 7.9370    | 118.3100                        | 0.00          |
| 10/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2242      | 2                             | 2242      | 2                               | 0.00          |
| 10/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2342      | 3                             | 2342      | 3                               | 0.00          |
| 10/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2144      | 2                             | 2144      | 2                               | 0.00          |
| 10/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1310      | 1                             | 1310      | 1                               | 0.00          |
| 10/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1193      | 1                             | 1193      | 1                               | 0.00          |
| 10/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1251      | 1                             | 1251      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.54      | 118.7175                      | 8.5420    | 118.7175                        | 11,137.00     |
| 10/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 751       | 1                             | 751       | 1                               | 0.00          |
| 10/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 893       | 1                             | 893       | 1                               | 0.00          |
| 10/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 627       | 1                             | 627       | 1                               | 0.00          |
| 10/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 1052      | 1                             | 1052      | 1                               | 600.00        |
| 10/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 10287     | 11                            | 10287     | 11                              | 0.00          |
| 10/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 2675      | 3                             | 2675      | 3                               | 200.00        |
| 10/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 4319      | 5                             | 4319      | 5                               | 0.00          |
| 10/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 544       | 0                             | 544       | 0                               | 200.00        |
| 10/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 26        | 0                             | 26        | 0                               | 600.00        |
| 10/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 1191      | 1                             | 1191      | 1                               | 0.00          |
| 10/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 3935      | 3                             | 3935      | 3                               | 0.00          |
| 10/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 2893      | 2                             | 2893      | 2                               | 0.00          |
| 10/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 3220      | 3                             | 3220      | 3                               | 0.00          |
| 10/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 3567      | 3                             | 3567      | 3                               | 0.00          |
| 10/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.62      | 120.4836                      | 8.6160    | 120.4836                        | 13,789.00     |
| 10/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 5345      | 6                             | 5345      | 6                               | 0.00          |
| 10/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 5648      | 6                             | 5648      | 6                               | 0.00          |
| 10/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5049      | 6                             | 5049      | 6                               | 0.00          |
| 10/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3941      | 4                             | 3941      | 4                               | 5,600.00      |
| 10/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 1999      | 2                             | 1999      | 2                               | 0.00          |
| 10/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2703      | 2                             | 2703      | 2                               | 0.00          |
| 10/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1708      | 2                             | 1708      | 2                               | 0.00          |
| 10/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1849      | 2                             | 1849      | 2                               | 0.00          |
| 10/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.69      | 117.0208                      | 8.6930    | 117.0208                        | 2,500.00      |
| 10/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 5741      | 6                             | 5741      | 6                               | 0.00          |
| 10/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6015      | 7                             | 6015      | 7                               | 0.00          |
| 10/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 5473      | 6                             | 5473      | 6                               | 0.00          |
| 10/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 3158      | 3                             | 3158      | 3                               | 0.00          |
| 10/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2818      | 3                             | 2818      | 3                               | 0.00          |
| 10/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 2984      | 3                             | 2984      | 3                               | 0.00          |
| 10/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.77      | 118.8085                      | 8.7720    | 118.8085                        | 0.00          |
| 10/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6462      | 7                             | 6462      | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6213      | 7                             | 6213      | 7                               | 0.00          |
| 10/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6715      | 7                             | 6715      | 7                               | 0.00          |
| 10/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 4260      | 4                             | 4260      | 4                               | 0.00          |
| 10/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4632      | 4                             | 4632      | 4                               | 0.00          |
| 10/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4443      | 4                             | 4443      | 4                               | 0.00          |
| 10/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 213.71    | 213.6523                      | 213.7120  | 213.6523                        | 0.00          |
| 10/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 1712      | 2                             | 1712      | 2                               | 0.00          |
| 10/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 1662      | 2                             | 1662      | 2                               | 0.00          |
| 10/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 1762      | 2                             | 1762      | 2                               | 0.00          |
| 10/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 235.33    | 235.2591                      | 235.3331  | 235.2591                        | 0.00          |
| 10/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 3833      | 4                             | 3833      | 4                               | 0.00          |
| 10/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 3883      | 4                             | 3883      | 4                               | 0.00          |
| 10/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 3783      | 4                             | 3783      | 4                               | 0.00          |
| 10/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.16      | 106.0167                      | 7.1600    | 106.0167                        | 171.00        |
| 10/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 599       | 1                             | 599       | 1                               | 0.00          |
| 10/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 696       | 1                             | 696       | 1                               | 0.00          |
| 10/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 512       | 1                             | 512       | 1                               | 0.00          |
| 10/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 391       | 0                             | 391       | 0                               | 0.00          |
| 10/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 273       | 0                             | 273       | 0                               | 0.00          |
| 10/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 327       | 0                             | 327       | 0                               | 0.00          |
| 10/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.26      | 107.5932                      | 7.2560    | 107.5932                        | 695.00        |
| 10/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2273      | 2                             | 2273      | 2                               | 0.00          |
| 10/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2156      | 2                             | 2156      | 2                               | 0.00          |
| 10/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2390      | 3                             | 2390      | 3                               | 0.00          |
| 10/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 183       | 0                             | 183       | 0                               | 0.00          |
| 10/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 223       | 0                             | 223       | 0                               | 0.00          |
| 10/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 203       | 0                             | 203       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.36      | 104.8201                      | 7.3640    | 104.8201                        | 0.00          |
| 10/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2580      | 3                             | 2580      | 3                               | 0.00          |
| 10/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2477      | 3                             | 2477      | 3                               | 0.00          |
| 10/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2687      | 3                             | 2687      | 3                               | 0.00          |
| 10/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 287       | 0                             | 287       | 0                               | 0.00          |
| 10/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 330       | 0                             | 330       | 0                               | 0.00          |
| 10/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 306       | 0                             | 306       | 0                               | 0.00          |
| 10/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.49      | 106.4163                      | 7.4920    | 106.4163                        | 0.00          |
| 10/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1559      | 2                             | 1559      | 2                               | 0.00          |
| 10/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1632      | 2                             | 1632      | 2                               | 0.00          |
| 10/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1487      | 2                             | 1487      | 2                               | 0.00          |
| 10/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 992       | 1                             | 992       | 1                               | 0.00          |
| 10/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 901       | 1                             | 901       | 1                               | 0.00          |
| 10/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 946       | 1                             | 946       | 1                               | 0.00          |
| 10/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 0.06      | 175.5853                      | 0.0640    | 175.5853                        | 10,198.00     |
| 10/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 26132     | 26                            | 26132     | 26                              | 0.00          |
| 10/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 24860     | 25                            | 24860     | 25                              | 0.00          |
| 10/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 27392     | 27                            | 27392     | 27                              | 0.00          |
| 10/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 0.01      | 177.0432                      | 0.0050    | 177.0432                        | 400.00        |
| 10/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 14426     | 14                            | 14426     | 14                              | 0.00          |
| 10/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 15803     | 15                            | 15803     | 15                              | 0.00          |
| 10/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 13034     | 13                            | 13034     | 13                              | 0.00          |
| 10/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.09      | 104.3784                      | 8.0850    | 104.3784                        | 824.00        |
| 10/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 660       | 1                             | 660       | 1                               | 0.00          |
| 10/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 562       | 1                             | 562       | 1                               | 0.00          |
| 10/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 769       | 1                             | 769       | 1                               | 0.00          |
| 10/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 936       | 1                             | 936       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1208      | 1                             | 1208      | 1                               | 0.00          |
| 10/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 1066      | 1                             | 1066      | 1                               | 0.00          |
| 10/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.19      | 101.7661                      | 8.1920    | 101.7661                        | 1,630.00      |
| 10/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2295      | 2                             | 2295      | 2                               | 0.00          |
| 10/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2446      | 3                             | 2446      | 3                               | 0.00          |
| 10/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2147      | 2                             | 2147      | 2                               | 0.00          |
| 10/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 972       | 1                             | 972       | 1                               | 0.00          |
| 10/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 821       | 1                             | 821       | 1                               | 0.00          |
| 10/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 895       | 1                             | 895       | 1                               | 0.00          |
| 10/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.31      | 103.3170                      | 8.3080    | 103.3170                        | 0.00          |
| 10/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3147      | 3                             | 3147      | 3                               | 0.00          |
| 10/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3293      | 4                             | 3293      | 4                               | 0.00          |
| 10/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 3005      | 3                             | 3005      | 3                               | 0.00          |
| 10/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1298      | 1                             | 1298      | 1                               | 0.00          |
| 10/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1156      | 1                             | 1156      | 1                               | 0.00          |
| 10/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1225      | 1                             | 1225      | 1                               | 0.00          |
| 10/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.43      | 100.7261                      | 8.4320    | 100.7261                        | 0.00          |
| 10/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 3035      | 3                             | 3035      | 3                               | 0.00          |
| 10/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3165      | 3                             | 3165      | 3                               | 0.00          |
| 10/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 2907      | 3                             | 2907      | 3                               | 0.00          |
| 10/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1784      | 2                             | 1784      | 2                               | 0.00          |
| 10/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1627      | 2                             | 1627      | 2                               | 0.00          |
| 10/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1704      | 2                             | 1704      | 2                               | 0.00          |
| 10/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.25      | 100.0959                      | 8.2510    | 100.0959                        | 70.00         |
| 10/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 425       | 1                             | 425       | 1                               | 0.00          |
| 10/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 510       | 1                             | 510       | 1                               | 0.00          |
| 10/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 351       | 0                             | 351       | 0                               | 0.00          |
| 10/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 1991      | 2                             | 1991      | 2                               | 0.00          |
| 10/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1601      | 1                             | 1601      | 1                               | 0.00          |
| 10/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1790      | 2                             | 1790      | 2                               | 0.00          |
| 10/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.35      | 101.5830                      | 8.3500    | 101.5830                        | 2,133.00      |
| 10/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 2988      | 3                             | 2988      | 3                               | 0.00          |
| 10/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 2814      | 3                             | 2814      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 3167      | 3                             | 3167      | 3                               | 0.00          |
| 10/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 850       | 1                             | 850       | 1                               | 0.00          |
| 10/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 1006      | 1                             | 1006      | 1                               | 0.00          |
| 10/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 925       | 1                             | 925       | 1                               | 0.00          |
| 10/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.45      | 99.0992                       | 8.4540    | 99.0992                         | 0.00          |
| 10/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 3846      | 4                             | 3846      | 4                               | 0.00          |
| 10/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 3675      | 4                             | 3675      | 4                               | 0.00          |
| 10/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 4020      | 4                             | 4020      | 4                               | 0.00          |
| 10/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 1063      | 1                             | 1063      | 1                               | 0.00          |
| 10/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1206      | 1                             | 1206      | 1                               | 0.00          |
| 10/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1133      | 1                             | 1133      | 1                               | 0.00          |
| 10/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.57      | 100.6044                      | 8.5670    | 100.6044                        | 0.00          |
| 10/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3251      | 3                             | 3251      | 3                               | 0.00          |
| 10/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 3113      | 3                             | 3113      | 3                               | 0.00          |
| 10/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3392      | 4                             | 3392      | 4                               | 0.00          |
| 10/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2261      | 2                             | 2261      | 2                               | 0.00          |
| 10/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2466      | 2                             | 2466      | 2                               | 0.00          |
| 10/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2362      | 2                             | 2362      | 2                               | 0.00          |
| 10/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.96      | 101.8456                      | 6.9570    | 101.8456                        | 9,866.00      |
| 10/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 404       | 0                             | 404       | 0                               | 0.00          |
| 10/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 346       | 0                             | 346       | 0                               | 0.00          |
| 10/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 469       | 1                             | 469       | 1                               | 0.00          |
| 10/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 263       | 0                             | 263       | 0                               | 0.00          |
| 10/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 10/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 309       | 0                             | 309       | 0                               | 0.00          |
| 10/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.06      | 103.3600                      | 7.0580    | 103.3600                        | 0.00          |
| 10/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1542      | 2                             | 1542      | 2                               | 0.00          |
| 10/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1624      | 2                             | 1624      | 2                               | 0.00          |
| 10/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1460      | 2                             | 1460      | 2                               | 0.00          |
| 10/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 183       | 0                             | 183       | 0                               | 0.00          |
| 10/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 150       | 0                             | 150       | 0                               | 0.00          |
| 10/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 166       | 0                             | 166       | 0                               | 0.00          |
| 10/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.18      | 101.1699                      | 7.1790    | 101.1699                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1713      | 2                             | 1713      | 2                               | 0.00          |
| 10/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1784      | 2                             | 1784      | 2                               | 0.00          |
| 10/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1643      | 2                             | 1643      | 2                               | 0.00          |
| 10/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 278       | 0                             | 278       | 0                               | 0.00          |
| 10/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 244       | 0                             | 244       | 0                               | 0.00          |
| 10/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 260       | 0                             | 260       | 0                               | 0.00          |
| 10/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.35      | 102.7079                      | 7.3460    | 102.7079                        | 0.00          |
| 10/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 916       | 1                             | 916       | 1                               | 0.00          |
| 10/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 963       | 1                             | 963       | 1                               | 0.00          |
| 10/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 872       | 1                             | 872       | 1                               | 0.00          |
| 10/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 709       | 1                             | 709       | 1                               | 0.00          |
| 10/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 645       | 1                             | 645       | 1                               | 0.00          |
| 10/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 675       | 1                             | 675       | 1                               | 0.00          |
| 10/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.33      | 94.5601                       | 8.3330    | 94.5601                         | 5,725.00      |
| 10/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 801       | 1                             | 801       | 1                               | 0.00          |
| 10/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 932       | 1                             | 932       | 1                               | 0.00          |
| 10/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 683       | 1                             | 683       | 1                               | 0.00          |
| 10/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1448      | 1                             | 1448      | 1                               | 0.00          |
| 10/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 1121      | 1                             | 1121      | 1                               | 0.00          |
| 10/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1278      | 1                             | 1278      | 1                               | 0.00          |
| 10/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.42      | 95.9676                       | 8.4220    | 95.9676                         | 600.00        |
| 10/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 2952      | 3                             | 2952      | 3                               | 0.00          |
| 10/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 2769      | 3                             | 2769      | 3                               | 0.00          |
| 10/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3135      | 4                             | 3135      | 4                               | 0.00          |
| 10/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 1057      | 1                             | 1057      | 1                               | 0.00          |
| 10/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1235      | 1                             | 1235      | 1                               | 0.00          |
| 10/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 1145      | 1                             | 1145      | 1                               | 0.00          |
| 10/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.52      | 93.7862                       | 8.5170    | 93.7862                         | 0.00          |
| 10/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 3879      | 4                             | 3879      | 4                               | 0.00          |
| 10/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 3702      | 4                             | 3702      | 4                               | 0.00          |
| 10/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 4060      | 4                             | 4060      | 4                               | 0.00          |
| 10/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1225      | 1                             | 1225      | 1                               | 0.00          |
| 10/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1390      | 1                             | 1390      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1305      | 1                             | 1305      | 1                               | 0.00          |
| 10/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.62      | 95.2173                       | 8.6200    | 95.2173                         | 0.00          |
| 10/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3349      | 4                             | 3349      | 4                               | 0.00          |
| 10/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3204      | 4                             | 3204      | 4                               | 0.00          |
| 10/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3497      | 4                             | 3497      | 4                               | 0.00          |
| 10/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2554      | 2                             | 2554      | 2                               | 0.00          |
| 10/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2784      | 3                             | 2784      | 3                               | 0.00          |
| 10/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2667      | 2                             | 2667      | 2                               | 0.00          |
| 10/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.35      | 92.4813                       | 8.3520    | 92.4813                         | 1,361.00      |
| 10/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 858       | 1                             | 858       | 1                               | 0.00          |
| 10/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 994       | 1                             | 994       | 1                               | 0.00          |
| 10/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 735       | 1                             | 735       | 1                               | 0.00          |
| 10/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1666      | 1                             | 1666      | 1                               | 0.00          |
| 10/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1311      | 1                             | 1311      | 1                               | 0.00          |
| 10/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1482      | 1                             | 1482      | 1                               | 0.00          |
| 10/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.44      | 90.4562                       | 8.4350    | 90.4562                         | 5,998.00      |
| 10/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3013      | 3                             | 3013      | 3                               | 0.00          |
| 10/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3208      | 4                             | 3208      | 4                               | 0.00          |
| 10/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 2823      | 3                             | 2823      | 3                               | 0.00          |
| 10/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1264      | 1                             | 1264      | 1                               | 0.00          |
| 10/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 1069      | 1                             | 1069      | 1                               | 0.00          |
| 10/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1163      | 1                             | 1163      | 1                               | 0.00          |
| 10/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.52      | 91.8377                       | 8.5200    | 91.8377                         | 0.00          |
| 10/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4227      | 5                             | 4227      | 5                               | 0.00          |
| 10/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4419      | 5                             | 4419      | 5                               | 0.00          |
| 10/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4038      | 4                             | 4038      | 4                               | 0.00          |
| 10/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1582      | 1                             | 1582      | 1                               | 0.00          |
| 10/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1404      | 1                             | 1404      | 1                               | 0.00          |
| 10/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 10/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.61      | 89.8385                       | 8.6110    | 89.8385                         | 0.00          |
| 10/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4417      | 5                             | 4417      | 5                               | 0.00          |
| 10/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 4593      | 5                             | 4593      | 5                               | 0.00          |
| 10/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4244      | 5                             | 4244      | 5                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2346      | 2                             | 2346      | 2                               | 0.00          |
| 10/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 2145      | 2                             | 2145      | 2                               | 0.00          |
| 10/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2244      | 2                             | 2244      | 2                               | 0.00          |
| 10/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.72      | 77.9959                       | 8.7190    | 77.9959                         | 0.00          |
| 10/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 818       | 1                             | 818       | 1                               | 0.00          |
| 10/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 10/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 9907      | 11                            | 9907      | 11                              | 0.00          |
| 10/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 691       | 1                             | 691       | 1                               | 0.00          |
| 10/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 2903      | 3                             | 2903      | 3                               | 0.00          |
| 10/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 10/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2339      | 2                             | 2339      | 2                               | 0.00          |
| 10/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2611      | 2                             | 2611      | 2                               | 0.00          |
| 10/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.78      | 76.0133                       | 8.7790    | 76.0133                         | 1,318.00      |
| 10/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2600      | 3                             | 2600      | 3                               | 0.00          |
| 10/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2409      | 3                             | 2409      | 3                               | 0.00          |
| 10/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2800      | 3                             | 2800      | 3                               | 0.00          |
| 10/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2634      | 2                             | 2634      | 2                               | 0.00          |
| 10/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 3041      | 3                             | 3041      | 3                               | 0.00          |
| 10/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2831      | 3                             | 2831      | 3                               | 0.00          |
| 10/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.84      | 77.1685                       | 8.8400    | 77.1685                         | 0.00          |
| 10/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4312      | 5                             | 4312      | 5                               | 0.00          |
| 10/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4100      | 4                             | 4100      | 4                               | 0.00          |
| 10/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 4529      | 5                             | 4529      | 5                               | 0.00          |
| 10/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2910      | 3                             | 2910      | 3                               | 0.00          |
| 10/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 3245      | 3                             | 3245      | 3                               | 0.00          |
| 10/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 3073      | 3                             | 3073      | 3                               | 0.00          |
| 10/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.90      | 75.1962                       | 8.9030    | 75.1962                         | 0.00          |
| 10/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 4728      | 5                             | 4728      | 5                               | 0.00          |
| 10/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 4526      | 5                             | 4526      | 5                               | 0.00          |
| 10/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4935      | 5                             | 4935      | 5                               | 0.00          |
| 10/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3809      | 4                             | 3809      | 4                               | 0.00          |
| 10/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 4163      | 4                             | 4163      | 4                               | 0.00          |
| 10/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3982      | 4                             | 3982      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.68    | 131.6417                      | 131.6833  | 131.6417                        | 425.00        |
| 10/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25683     | 26                            | 25683     | 26                              | 0.00          |
| 10/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25633     | 26                            | 25633     | 26                              | 0.00          |
| 10/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25733     | 26                            | 25733     | 26                              | 0.00          |
| 10/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 1.09      | 107.6053                      | 1.0920    | 107.6053                        | 0.00          |
| 10/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 2225      | 2                             | 2225      | 2                               | 0.00          |
| 10/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 1955      | 2                             | 1955      | 2                               | 0.00          |
| 10/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 2494      | 3                             | 2494      | 3                               | 0.00          |
| 10/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 0.85      | 109.2059                      | 0.8450    | 109.2059                        | 529.00        |
| 10/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 2140      | 2                             | 2140      | 2                               | 0.00          |
| 10/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 2401      | 2                             | 2401      | 2                               | 0.00          |
| 10/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 1878      | 2                             | 1878      | 2                               | 0.00          |
| 10/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 2.05      | 106.6320                      | 2.0480    | 106.6320                        | 3,769.00      |
| 10/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 4296      | 4                             | 4296      | 4                               | 0.00          |
| 10/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 4759      | 5                             | 4759      | 5                               | 0.00          |
| 10/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 3830      | 4                             | 3830      | 4                               | 0.00          |
| 10/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 1.94      | 108.2179                      | 1.9380    | 108.2179                        | 240.00        |
| 10/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 5258      | 5                             | 5258      | 5                               | 0.00          |
| 10/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 5711      | 6                             | 5711      | 6                               | 0.00          |
| 10/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 4802      | 5                             | 4802      | 5                               | 0.00          |
| 10/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 04-August-11   |        |              | Bond Future        | 8.73      | 87.6011                       | 8.7320    | 87.6011                         | 0.00          |
| 10/06/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future        | 5850      | 5                             | 5850      | 5                               | 0.00          |
| 10/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future        | 6759      | 6                             | 6759      | 6                               | 0.00          |
| 10/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future        | 6303      | 6                             | 6303      | 6                               | 0.00          |
| 10/06/2011 | R213 On 03-November-11 |        |              | Bond Future        | 8.80      | 85.3628                       | 8.8000    | 85.3628                         | 0.00          |
| 10/06/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 10/06/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future        | 810       | 0                             | 810       | 0                               | 0.00          |
| 10/06/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future        | 404       | 0                             | 404       | 0                               | 0.00          |
| 10/06/2011 | R213 On 02-February-12 |        |              | Bond Future        | 8.87      | 86.6666                       | 8.8710    | 86.6666                         | 0.00          |
| 10/06/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future        | 1014      | 2                             | 1014      | 2                               | 0.00          |
| 10/06/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future        | 1402      | 2                             | 1402      | 2                               | 0.00          |
| 10/06/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future        | 623       | 1                             | 623       | 1                               | 0.00          |
| 10/06/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 03-May-12      |        |              | Bond Future        | 8.94      | 84.4470                       | 8.9400    | 84.4470                         | 0.00          |
| 10/06/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future        | 2373      | 3                             | 2373      | 3                               | 0.00          |
| 10/06/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future        | 2746      | 3                             | 2746      | 3                               | 0.00          |
| 10/06/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future        | 1997      | 3                             | 1997      | 3                               | 0.00          |
| 10/06/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/06/2011 | TRT1 On 04-August-11   |        |              | Index Future       | 351.87    | 353.3200                      | 351.8690  | 353.3200                        | 100.00        |
| 10/06/2011 | TRT1 On 03-November-11 |        |              | Index Future       | 356.60    | 358.0710                      | 356.6010  | 358.0710                        | 0.00          |
| 13/06/2011 | 0106 On 22-December-14 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 386.34    | 386.6910                      | 386.3430  | 386.6910                        | 30.00         |
| 13/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 392.15    | 392.5030                      | 392.1460  | 392.5030                        | 0.00          |
| 13/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 355.01    | 355.3110                      | 355.0140  | 355.3110                        | 1,019.00      |
| 13/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 360.35    | 360.6510                      | 360.3460  | 360.6510                        | 0.00          |
| 13/06/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 13/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.03      | 0.0264                        | 0.0296    | 0.0264                          | 22,388.00     |
| 13/06/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.11      | 0.1181                        | 0.1127    | 0.1181                          | 21,898.00     |
| 13/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 160.31    | 160.3530                      | 160.3140  | 160.3530                        | 2.00          |
| 13/06/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 162.47    | 162.5090                      | 162.4700  | 162.5090                        | 0.00          |
| 13/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/06/2011 | GOVI On 04-August-11    |        |              | GOVI               | 355.86    | 356.1390                      | 355.8610  | 356.1390                        | 179.00        |
| 13/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI               | 78610     | 8                             | 78610     | 8                               | 0.00          |
| 13/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI               | 78710     | 8                             | 78710     | 8                               | 0.00          |
| 13/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI               | 78510     | 8                             | 78510     | 8                               | 0.00          |
| 13/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | GOVI On 03-November-11  |        |              | GOVI               | 361.21    | 361.4920                      | 361.2050  | 361.4920                        | 0.00          |
| 13/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 42050     | 4                             | 42050     | 4                               | 0.00          |
| 13/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 41950     | 4                             | 41950     | 4                               | 0.00          |
| 13/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 42150     | 5                             | 42150     | 5                               | 0.00          |
| 13/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 13/06/2011 | IGOV On 04-August-11    |        |              | Index Future       | 155.99    | 155.8010                      | 155.9940  | 155.8010                        | 628.00        |
| 13/06/2011 | IGOV On 03-November-11  |        |              | Index Future       | 158.34    | 158.1430                      | 158.3370  | 158.1430                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | ILBI On 04-August-11    |        |              | Index Future           | 416.89    | 416.6370                      | 416.8870  | 416.6370                        | 0.00          |
| 13/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 13/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 13/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 13/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 13/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 13/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 13/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.57      | 94.4200                       | 5.5700    | 94.4200                         | 3,891.00      |
| 13/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.61      | 94.3700                       | 5.6100    | 94.3700                         | 5,000.00      |
| 13/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.66      | 94.3200                       | 5.6600    | 94.3200                         | 0.00          |
| 13/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.73      | 94.2500                       | 5.7300    | 94.2500                         | 15,600.00     |
| 13/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.84      | 94.1500                       | 5.8400    | 94.1500                         | 0.00          |
| 13/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.97      | 94.0800                       | 5.9700    | 94.0800                         | 0.00          |
| 13/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.04      | 93.9500                       | 6.0400    | 93.9500                         | 5,491.00      |
| 13/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.33      | 93.6600                       | 6.3300    | 93.6600                         | 1,090.00      |
| 13/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.70      | 93.2800                       | 6.7000    | 93.2800                         | 2,890.00      |
| 13/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.97      | 93.0300                       | 6.9700    | 93.0300                         | 44,710.00     |
| 13/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.26      | 92.7200                       | 7.2600    | 92.7200                         | 490.00        |
| 13/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.53      | 92.4800                       | 7.5300    | 92.4800                         | 290.00        |
| 13/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 13/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | JN02 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/06/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | JN02 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | JN05 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 13/06/2011 | JN05 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | JN05 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | JN05 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/06/2011 | JN05 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | JN05 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/06/2011 | JN05 On 04-August-11    | 7.50   | Put          | JNOTE                  | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | JN10 On 04-August-11   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 13/06/2011 | JN10 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | JN10 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | JN10 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/06/2011 | JN10 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | JN10 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/06/2011 | JN10 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | OTH1 On 04-August-11   |        |              | Index Future | 350.07    | 350.4610                      | 350.0650  | 350.4610                        | 3.00          |
| 13/06/2011 | OTH1 On 03-November-11 |        |              | Index Future | 355.32    | 355.7290                      | 355.3220  | 355.7290                        | 0.00          |
| 13/06/2011 | R157 On 04-August-11   |        |              | Bond Future  | 7.56      | 126.0892                      | 7.5590    | 126.0892                        | 7,196.00      |
| 13/06/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future  | 556       | 1                             | 556       | 1                               | 1,000.00      |
| 13/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future  | 649       | 1                             | 649       | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future  | 471       | 1                             | 471       | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future  | 177       | 0                             | 177       | 0                               | 1,320.00      |
| 13/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future  | 2533      | 3                             | 2533      | 3                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future  | 752       | 1                             | 752       | 1                               | 440.00        |
| 13/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future  | 1247      | 1                             | 1247      | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future  | 310       | 0                             | 310       | 0                               | 440.00        |
| 13/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future  | 61        | 0                             | 61        | 0                               | 1,320.00      |
| 13/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future  | 592       | 1                             | 592       | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future  | 898       | 1                             | 898       | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future  | 1590      | 2                             | 1590      | 2                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future  | 684       | 1                             | 684       | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future  | 787       | 1                             | 787       | 1                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 |        |              | Bond Future  | 7.68      | 121.1528                      | 7.6770    | 121.1528                        | 3,358.00      |
| 13/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 2433      | 2                             | 2433      | 2                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 2576      | 3                             | 2576      | 3                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 2293      | 2                             | 2293      | 2                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 394       | 0                             | 394       | 0                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 319       | 0                             | 319       | 0                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 355       | 0                             | 355       | 0                               | 0.00          |
| 13/06/2011 | R157 On 02-February-12 |        |              | Bond Future  | 7.81      | 122.9968                      | 7.8110    | 122.9968                        | 0.00          |
| 13/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 2983      | 3                             | 2983      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 2858      | 3                             | 2858      | 3                               | 0.00          |
| 13/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3109      | 3                             | 3109      | 3                               | 0.00          |
| 13/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 614       | 1                             | 614       | 1                               | 0.00          |
| 13/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 696       | 1                             | 696       | 1                               | 0.00          |
| 13/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 654       | 1                             | 654       | 1                               | 0.00          |
| 13/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.96      | 118.0549                      | 7.9620    | 118.0549                        | 0.00          |
| 13/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2187      | 2                             | 2187      | 2                               | 0.00          |
| 13/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2090      | 2                             | 2090      | 2                               | 0.00          |
| 13/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2286      | 2                             | 2286      | 2                               | 0.00          |
| 13/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1217      | 1                             | 1217      | 1                               | 0.00          |
| 13/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1336      | 1                             | 1336      | 1                               | 0.00          |
| 13/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1275      | 1                             | 1275      | 1                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.57      | 117.9939                      | 8.5660    | 117.9939                        | 11,137.00     |
| 13/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 651       | 1                             | 651       | 1                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 781       | 1                             | 781       | 1                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 537       | 1                             | 537       | 1                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 929       | 1                             | 929       | 1                               | 600.00        |
| 13/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 10058     | 10                            | 10058     | 10                              | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 2484      | 3                             | 2484      | 3                               | 200.00        |
| 13/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 4101      | 4                             | 4101      | 4                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 553       | 1                             | 553       | 1                               | 200.00        |
| 13/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 600.00        |
| 13/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 1228      | 1                             | 1228      | 1                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 4072      | 4                             | 4072      | 4                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 2997      | 3                             | 2997      | 3                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 3335      | 3                             | 3335      | 3                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 3694      | 4                             | 3694      | 4                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.64      | 119.7541                      | 8.6410    | 119.7541                        | 13,789.00     |
| 13/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 5157      | 5                             | 5157      | 5                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 5457      | 6                             | 5457      | 6                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 4866      | 5                             | 4866      | 5                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3775      | 4                             | 3775      | 4                               | 5,600.00      |
| 13/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 2049      | 2                             | 2049      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2770      | 3                             | 2770      | 3                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1749      | 2                             | 1749      | 2                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1893      | 2                             | 1893      | 2                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.72      | 116.2769                      | 8.7180    | 116.2769                        | 2,500.00      |
| 13/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 5575      | 6                             | 5575      | 6                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 5845      | 6                             | 5845      | 6                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 5310      | 5                             | 5310      | 5                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 3223      | 3                             | 3223      | 3                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2876      | 3                             | 2876      | 3                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 3046      | 3                             | 3046      | 3                               | 0.00          |
| 13/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.80      | 118.0513                      | 8.7990    | 118.0513                        | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6298      | 6                             | 6298      | 6                               | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6548      | 7                             | 6548      | 7                               | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6052      | 6                             | 6052      | 6                               | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4713      | 5                             | 4713      | 5                               | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 4335      | 4                             | 4335      | 4                               | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4521      | 4                             | 4521      | 4                               | 0.00          |
| 13/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 213.83    | 213.7120                      | 213.8311  | 213.7120                        | 0.00          |
| 13/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 1831      | 2                             | 1831      | 2                               | 0.00          |
| 13/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 1881      | 2                             | 1881      | 2                               | 0.00          |
| 13/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 1781      | 2                             | 1781      | 2                               | 0.00          |
| 13/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 235.48    | 235.3331                      | 235.4807  | 235.3331                        | 0.00          |
| 13/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 3981      | 4                             | 3981      | 4                               | 0.00          |
| 13/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 3931      | 4                             | 3931      | 4                               | 0.00          |
| 13/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 4031      | 4                             | 4031      | 4                               | 0.00          |
| 13/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.17      | 105.8591                      | 7.1680    | 105.8591                        | 171.00        |
| 13/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 573       | 1                             | 573       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 669       | 1                             | 669       | 1                               | 0.00          |
| 13/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 487       | 1                             | 487       | 1                               | 0.00          |
| 13/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 390       | 0                             | 390       | 0                               | 0.00          |
| 13/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 270       | 0                             | 270       | 0                               | 0.00          |
| 13/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 325       | 0                             | 325       | 0                               | 0.00          |
| 13/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.27      | 107.4353                      | 7.2660    | 107.4353                        | 695.00        |
| 13/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2244      | 2                             | 2244      | 2                               | 0.00          |
| 13/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2127      | 2                             | 2127      | 2                               | 0.00          |
| 13/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2361      | 2                             | 2361      | 2                               | 0.00          |
| 13/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 182       | 0                             | 182       | 0                               | 0.00          |
| 13/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 223       | 0                             | 223       | 0                               | 0.00          |
| 13/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 202       | 0                             | 202       | 0                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.37      | 104.6586                      | 7.3740    | 104.6586                        | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2554      | 3                             | 2554      | 3                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2452      | 2                             | 2452      | 2                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2661      | 3                             | 2661      | 3                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 287       | 0                             | 287       | 0                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 331       | 0                             | 331       | 0                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 306       | 0                             | 306       | 0                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.51      | 106.2516                      | 7.5050    | 106.2516                        | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1535      | 2                             | 1535      | 2                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1463      | 1                             | 1463      | 1                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1608      | 2                             | 1608      | 2                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 908       | 1                             | 908       | 1                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 999       | 1                             | 999       | 1                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 953       | 1                             | 953       | 1                               | 0.00          |
| 13/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 0.06      | 175.6467                      | 0.0600    | 175.6467                        | 0.00          |
| 13/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 26255     | 26                            | 26255     | 26                              | 0.00          |
| 13/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 27515     | 27                            | 27515     | 27                              | 0.00          |
| 13/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 24983     | 25                            | 24983     | 25                              | 0.00          |
| 13/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 13/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 14426     | 14                            | 14426     | 14                              | 0.00          |
| 13/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 15803     | 16                            | 15803     | 16                              | 0.00          |
| 13/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 13034     | 13                            | 13034     | 13                              | 0.00          |
| 13/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.10      | 104.0872                      | 8.1040    | 104.0872                        | 824.00        |
| 13/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 13/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 506       | 1                             | 506       | 1                               | 0.00          |
| 13/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 704       | 1                             | 704       | 1                               | 0.00          |
| 13/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 13/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1242      | 1                             | 1242      | 1                               | 0.00          |
| 13/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 1097      | 1                             | 1097      | 1                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.21      | 101.4721                      | 8.2120    | 101.4721                        | 1,630.00      |
| 13/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2221      | 2                             | 2221      | 2                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2371      | 2                             | 2371      | 2                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2075      | 2                             | 2075      | 2                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 992       | 1                             | 992       | 1                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 837       | 1                             | 837       | 1                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 912       | 1                             | 912       | 1                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.33      | 103.0171                      | 8.3290    | 103.0171                        | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3075      | 3                             | 3075      | 3                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3219      | 3                             | 3219      | 3                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 2934      | 3                             | 2934      | 3                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1319      | 1                             | 1319      | 1                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1174      | 1                             | 1174      | 1                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1245      | 1                             | 1245      | 1                               | 0.00          |
| 13/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.46      | 100.4217                      | 8.4550    | 100.4217                        | 0.00          |
| 13/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 2966      | 3                             | 2966      | 3                               | 0.00          |
| 13/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 2840      | 3                             | 2840      | 3                               | 0.00          |
| 13/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3095      | 3                             | 3095      | 3                               | 0.00          |
| 13/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1654      | 2                             | 1654      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1814      | 2                             | 1814      | 2                               | 0.00          |
| 13/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1732      | 2                             | 1732      | 2                               | 0.00          |
| 13/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.28      | 99.7121                       | 8.2750    | 99.7121                         | 70.00         |
| 13/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 367       | 0                             | 367       | 0                               | 0.00          |
| 13/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 446       | 1                             | 446       | 1                               | 0.00          |
| 13/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 300       | 0                             | 300       | 0                               | 0.00          |
| 13/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 2069      | 2                             | 2069      | 2                               | 0.00          |
| 13/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1667      | 2                             | 1667      | 2                               | 0.00          |
| 13/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1862      | 2                             | 1862      | 2                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.38      | 101.1954                      | 8.3750    | 101.1954                        | 2,133.00      |
| 13/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 2883      | 3                             | 2883      | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 2711      | 3                             | 2711      | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 3059      | 3                             | 3059      | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 1034      | 1                             | 1034      | 1                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 951       | 1                             | 951       | 1                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.48      | 98.7038                       | 8.4800    | 98.7038                         | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 3743      | 4                             | 3743      | 4                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 3574      | 4                             | 3574      | 4                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 3915      | 4                             | 3915      | 4                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 1089      | 1                             | 1089      | 1                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1237      | 1                             | 1237      | 1                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.60      | 100.2026                      | 8.5950    | 100.2026                        | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3162      | 3                             | 3162      | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3301      | 3                             | 3301      | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 3025      | 3                             | 3025      | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2514      | 2                             | 2514      | 2                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2307      | 2                             | 2307      | 2                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2409      | 2                             | 2409      | 2                               | 0.00          |
| 13/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.97      | 101.7169                      | 6.9650    | 101.7169                        | 9,866.00      |
| 13/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 385       | 0                             | 385       | 0                               | 0.00          |
| 13/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 327       | 0                             | 327       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 449       | 0                             | 449       | 0                               | 0.00          |
| 13/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 261       | 0                             | 261       | 0                               | 0.00          |
| 13/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 360       | 0                             | 360       | 0                               | 0.00          |
| 13/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 307       | 0                             | 307       | 0                               | 0.00          |
| 13/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.07      | 103.2296                      | 7.0680    | 103.2296                        | 0.00          |
| 13/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1521      | 2                             | 1521      | 2                               | 0.00          |
| 13/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1603      | 2                             | 1603      | 2                               | 0.00          |
| 13/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1439      | 1                             | 1439      | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 182       | 0                             | 182       | 0                               | 0.00          |
| 13/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 149       | 0                             | 149       | 0                               | 0.00          |
| 13/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.19      | 101.0376                      | 7.1900    | 101.0376                        | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1694      | 2                             | 1694      | 2                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1765      | 2                             | 1765      | 2                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1625      | 2                             | 1625      | 2                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 280       | 0                             | 280       | 0                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 244       | 0                             | 244       | 0                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 261       | 0                             | 261       | 0                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.36      | 102.5733                      | 7.3600    | 102.5733                        | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 901       | 1                             | 901       | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 856       | 1                             | 856       | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 947       | 1                             | 947       | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 650       | 1                             | 650       | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 715       | 1                             | 715       | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 682       | 1                             | 682       | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.35      | 94.0374                       | 8.3520    | 94.0374                         | 5,725.00      |
| 13/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 728       | 1                             | 728       | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 853       | 1                             | 853       | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 615       | 1                             | 615       | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1489      | 1                             | 1489      | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 1151      | 1                             | 1151      | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1313      | 1                             | 1313      | 1                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.44      | 95.4359                       | 8.4420    | 95.4359                         | 600.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 2861      | 3                             | 2861      | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 2680      | 3                             | 2680      | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3042      | 3                             | 3042      | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 1075      | 1                             | 1075      | 1                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1257      | 1                             | 1257      | 1                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 1166      | 1                             | 1166      | 1                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.54      | 93.2472                       | 8.5370    | 93.2472                         | 0.00          |
| 13/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 3792      | 4                             | 3792      | 4                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 3616      | 4                             | 3616      | 4                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 3972      | 4                             | 3972      | 4                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1245      | 1                             | 1245      | 1                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1413      | 1                             | 1413      | 1                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1326      | 1                             | 1326      | 1                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.64      | 94.6670                       | 8.6420    | 94.6670                         | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3272      | 3                             | 3272      | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3418      | 3                             | 3418      | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3128      | 3                             | 3128      | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2823      | 3                             | 2823      | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2591      | 3                             | 2591      | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2706      | 3                             | 2706      | 3                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.38      | 91.9558                       | 8.3760    | 91.9558                         | 1,361.00      |
| 13/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 768       | 1                             | 768       | 1                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 897       | 1                             | 897       | 1                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 652       | 1                             | 652       | 1                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1729      | 2                             | 1729      | 2                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1360      | 1                             | 1360      | 1                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1538      | 1                             | 1538      | 1                               | 0.00          |
| 13/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.46      | 89.9245                       | 8.4600    | 89.9245                         | 5,998.00      |
| 13/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 2897      | 3                             | 2897      | 3                               | 0.00          |
| 13/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3089      | 3                             | 3089      | 3                               | 0.00          |
| 13/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 2710      | 3                             | 2710      | 3                               | 0.00          |
| 13/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1299      | 1                             | 1299      | 1                               | 0.00          |
| 13/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 1099      | 1                             | 1099      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1196      | 1                             | 1196      | 1                               | 0.00          |
| 13/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.55      | 91.2949                       | 8.5460    | 91.2949                         | 0.00          |
| 13/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4110      | 4                             | 4110      | 4                               | 0.00          |
| 13/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4300      | 4                             | 4300      | 4                               | 0.00          |
| 13/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 3923      | 4                             | 3923      | 4                               | 0.00          |
| 13/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1618      | 2                             | 1618      | 2                               | 0.00          |
| 13/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1436      | 1                             | 1436      | 1                               | 0.00          |
| 13/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1525      | 1                             | 1525      | 1                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.64      | 89.2858                       | 8.6380    | 89.2858                         | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4308      | 4                             | 4308      | 4                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4137      | 4                             | 4137      | 4                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 4482      | 5                             | 4482      | 5                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 2187      | 2                             | 2187      | 2                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2392      | 2                             | 2392      | 2                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2288      | 2                             | 2288      | 2                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.74      | 77.3812                       | 8.7430    | 77.3812                         | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 719       | 1                             | 719       | 1                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 852       | 1                             | 852       | 1                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 9714      | 10                            | 9714      | 10                              | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 601       | 1                             | 601       | 1                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3006      | 3                             | 3006      | 3                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2422      | 2                             | 2422      | 2                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2705      | 3                             | 2705      | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.80      | 75.3898                       | 8.8040    | 75.3898                         | 1,318.00      |
| 13/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2473      | 3                             | 2473      | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2287      | 2                             | 2287      | 2                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2668      | 3                             | 2668      | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2700      | 3                             | 2700      | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 3117      | 3                             | 3117      | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2902      | 3                             | 2902      | 3                               | 0.00          |
| 13/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.87      | 76.5364                       | 8.8650    | 76.5364                         | 0.00          |
| 13/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4177      | 4                             | 4177      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 3968      | 4                             | 3968      | 4                               | 0.00          |
| 13/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 4391      | 5                             | 4391      | 5                               | 0.00          |
| 13/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2968      | 3                             | 2968      | 3                               | 0.00          |
| 13/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 3308      | 3                             | 3308      | 3                               | 0.00          |
| 13/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 3134      | 3                             | 3134      | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.93      | 74.5561                       | 8.9290    | 74.5561                         | 0.00          |
| 13/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 4597      | 5                             | 4597      | 5                               | 0.00          |
| 13/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4801      | 5                             | 4801      | 5                               | 0.00          |
| 13/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 4398      | 5                             | 4398      | 5                               | 0.00          |
| 13/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 4236      | 4                             | 4236      | 4                               | 0.00          |
| 13/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3876      | 4                             | 3876      | 4                               | 0.00          |
| 13/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 4052      | 4                             | 4052      | 4                               | 0.00          |
| 13/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.77    | 131.6833                      | 131.7660  | 131.6833                        | 425.00        |
| 13/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25766     | 26                            | 25766     | 26                              | 0.00          |
| 13/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25816     | 26                            | 25816     | 26                              | 0.00          |
| 13/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25716     | 26                            | 25716     | 26                              | 0.00          |
| 13/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 1.08      | 107.5280                      | 1.0800    | 107.5280                        | 0.00          |
| 13/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 2291      | 2                             | 2291      | 2                               | 0.00          |
| 13/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 2560      | 2                             | 2560      | 2                               | 0.00          |
| 13/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 2021      | 2                             | 2021      | 2                               | 0.00          |
| 13/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 0.83      | 109.1257                      | 0.8330    | 109.1257                        | 0.00          |
| 13/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 2204      | 2                             | 2204      | 2                               | 0.00          |
| 13/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 2465      | 2                             | 2465      | 2                               | 0.00          |
| 13/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 1943      | 2                             | 1943      | 2                               | 0.00          |
| 13/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 2.04      | 106.6611                      | 2.0410    | 106.6611                        | 0.00          |
| 13/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 4364      | 4                             | 4364      | 4                               | 0.00          |
| 13/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 3899      | 4                             | 3899      | 4                               | 0.00          |
| 13/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 4827      | 5                             | 4827      | 5                               | 0.00          |
| 13/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 1.93      | 108.2468                      | 1.9310    | 108.2468                        | 0.00          |
| 13/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 5325      | 5                             | 5325      | 5                               | 0.00          |
| 13/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 5778      | 6                             | 5778      | 6                               | 0.00          |
| 13/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 4869      | 5                             | 4869      | 5                               | 0.00          |
| 13/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.76      | 86.9862                       | 8.7560    | 86.9862                         | 0.00          |
| 13/06/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 6046      | 6                             | 6046      | 6                               | 0.00          |
| 13/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 6954      | 7                             | 6954      | 7                               | 0.00          |
| 13/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 6498      | 6                             | 6498      | 6                               | 0.00          |
| 13/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.83      | 84.7399                       | 8.8250    | 84.7399                         | 0.00          |
| 13/06/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 1011      | 1                             | 1011      | 1                               | 0.00          |
| 13/06/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 201       | 0                             | 201       | 0                               | 0.00          |
| 13/06/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 604       | 0                             | 604       | 0                               | 0.00          |
| 13/06/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.90      | 86.0284                       | 8.8970    | 86.0284                         | 0.00          |
| 13/06/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 808       | 1                             | 808       | 1                               | 0.00          |
| 13/06/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 1196      | 1                             | 1196      | 1                               | 0.00          |
| 13/06/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 417       | 1                             | 417       | 1                               | 0.00          |
| 13/06/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.97      | 83.7938                       | 8.9660    | 83.7938                         | 0.00          |
| 13/06/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 2170      | 2                             | 2170      | 2                               | 0.00          |
| 13/06/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 2543      | 3                             | 2543      | 3                               | 0.00          |
| 13/06/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 1794      | 2                             | 1794      | 2                               | 0.00          |
| 13/06/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 04-August-11   |        |              | Bond Future | 0.06      | 0.0640                        | 0.0600    | 0.0640                          | 10,198.00     |
| 13/06/2011 | RZ02 On 04-August-11   | 1.00   | Call         | Bond Future | 26255     | 0                             | 26255     | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 04-August-11   | 1.05   | Call         | Bond Future | 27515     | 0                             | 27515     | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 04-August-11   | 0.95   | Call         | Bond Future | 24983     | 0                             | 24983     | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 0.0050                        | 0.0050    | 0.0050                          | 400.00        |
| 13/06/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 0                             | 27590     | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 0                             | 26333     | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 0                             | 28834     | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.83      | 0.8450                        | 0.8330    | 0.8450                          | 529.00        |
| 13/06/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 889       | 0                             | 889       | 0                               | 0.00          |
| 13/06/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1153      | 0                             | 1153      | 0                               | 0.00          |
| 13/06/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 624       | 0                             | 624       | 0                               | 0.00          |
| 13/06/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 04-August-11   |        |              | Bond Future | 2.04      | 2.0480                        | 2.0410    | 2.0480                          | 3,769.00      |
| 13/06/2011 | RZ12 On 04-August-11   | 2.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 04-August-11   | 1.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | RZ12 On 04-August-11    | 2.05   | Call         | Bond Future        | 88        | 0                             | 88        | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 04-August-11    | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 04-August-11    | 1.95   | Put          | Bond Future        | 890       | 0                             | 890       | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 04-August-11    | 2.00   | Put          | Bond Future        | 400       | 0                             | 400       | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.93      | 2.0000                        | 1.9310    | 2.0000                          | 240.00        |
| 13/06/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 662       | 0                             | 662       | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1139      | 0                             | 1139      | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 183       | 0                             | 183       | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | TRT1 On 04-August-11    |        |              | Index Future       | 351.59    | 351.8690                      | 351.5870  | 351.8690                        | 100.00        |
| 13/06/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 356.32    | 356.6010                      | 356.3160  | 356.6010                        | 0.00          |
| 14/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | 8657 On 21-December-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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 385.75    | 386.3430                      | 385.7510  | 386.3430                        | 30.00         |
| 14/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 391.54    | 392.1460                      | 391.5440  | 392.1460                        | 0.00          |
| 14/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 354.59    | 355.0140                      | 354.5930  | 355.0140                        | 1,019.00      |
| 14/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 359.92    | 360.3460                      | 359.9180  | 360.3460                        | 0.00          |
| 14/06/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 14/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.03      | 0.0296                        | 0.0316    | 0.0296                          | 22,388.00     |
| 14/06/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.11      | 0.1127                        | 0.1053    | 0.1127                          | 21,898.00     |
| 14/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 160.23    | 160.3140                      | 160.2260  | 160.3140                        | 2.00          |
| 14/06/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 162.38    | 162.4700                      | 162.3820  | 162.4700                        | 0.00          |
| 14/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/06/2011 | GOVI On 04-August-11    |        |              | GOVI               | 355.46    | 355.8610                      | 355.4560  | 355.8610                        | 179.00        |
| 14/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI               | 74560     | 8                             | 74560     | 8                               | 0.00          |
| 14/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI               | 74460     | 8                             | 74460     | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI                   | 74660     | 8                             | 74660     | 8                               | 0.00          |
| 14/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | GOVI On 03-November-11  |        |              | GOVI                   | 360.79    | 361.2050                      | 360.7940  | 361.2050                        | 0.00          |
| 14/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 37940     | 4                             | 37940     | 4                               | 0.00          |
| 14/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 37840     | 4                             | 37840     | 4                               | 0.00          |
| 14/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 38040     | 4                             | 38040     | 4                               | 0.00          |
| 14/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 14/06/2011 | IGOV On 04-August-11    |        |              | Index Future           | 156.02    | 155.9940                      | 156.0230  | 155.9940                        | 629.00        |
| 14/06/2011 | IGOV On 03-November-11  |        |              | Index Future           | 158.37    | 158.3370                      | 158.3660  | 158.3370                        | 0.00          |
| 14/06/2011 | ILBI On 04-August-11    |        |              | Index Future           | 417.24    | 416.8870                      | 417.2440  | 416.8870                        | 0.00          |
| 14/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 14/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 14/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 14/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 14/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 14/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 14/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.58      | 94.4300                       | 5.5800    | 94.4300                         | 3,891.00      |
| 14/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 5,000.00      |
| 14/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.67      | 94.3400                       | 5.6700    | 94.3400                         | 0.00          |
| 14/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.75      | 94.2700                       | 5.7500    | 94.2700                         | 15,600.00     |
| 14/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.86      | 94.1600                       | 5.8600    | 94.1600                         | 0.00          |
| 14/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.99      | 94.0300                       | 5.9900    | 94.0300                         | 0.00          |
| 14/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.06      | 93.9600                       | 6.0600    | 93.9600                         | 5,491.00      |
| 14/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.35      | 93.6700                       | 6.3500    | 93.6700                         | 1,090.00      |
| 14/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.74      | 93.3000                       | 6.7400    | 93.3000                         | 2,890.00      |
| 14/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 7.00      | 93.0300                       | 7.0000    | 93.0300                         | 44,710.00     |
| 14/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.28      | 92.7400                       | 7.2800    | 92.7400                         | 490.00        |
| 14/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.55      | 92.4700                       | 7.5500    | 92.4700                         | 290.00        |

| 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | JN02 On 04-August-11   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 14/06/2011 | JN02 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN02 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/06/2011 | JN02 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN02 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/06/2011 | JN02 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN02 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN05 On 04-August-11   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 14/06/2011 | JN05 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN05 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN05 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/06/2011 | JN05 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN05 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/06/2011 | JN05 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN10 On 04-August-11   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 14/06/2011 | JN10 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN10 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN10 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/06/2011 | JN10 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN10 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/06/2011 | JN10 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | OTH1 On 04-August-11   |        |              | Index Future | 349.56    | 350.0650                      | 349.5570  | 350.0650                        | 3.00          |
| 14/06/2011 | OTH1 On 03-November-11 |        |              | Index Future | 354.81    | 355.3220                      | 354.8070  | 355.3220                        | 0.00          |
| 14/06/2011 | R157 On 04-August-11   |        |              | Bond Future  | 7.57      | 126.0150                      | 7.5650    | 126.0150                        | 7,196.00      |
| 14/06/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future  | 539       | 1                             | 539       | 1                               | 1,000.00      |
| 14/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future  | 631       | 1                             | 631       | 1                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future  | 456       | 0                             | 456       | 0                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future  | 168       | 0                             | 168       | 0                               | 1,320.00      |
| 14/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future  | 2509      | 3                             | 2509      | 3                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future  | 733       | 1                             | 733       | 1                               | 440.00        |
| 14/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future  | 1224      | 1                             | 1224      | 1                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future  | 310       | 0                             | 310       | 0                               | 440.00        |
| 14/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future  | 61        | 0                             | 61        | 0                               | 1,320.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future | 596       | 1                             | 596       | 1                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future | 1605      | 2                             | 1605      | 2                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future | 690       | 1                             | 690       | 1                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future | 793       | 1                             | 793       | 1                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 |        |              | Bond Future | 7.69      | 121.0794                      | 7.6850    | 121.0794                        | 3,358.00      |
| 14/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 2407      | 2                             | 2407      | 2                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 2267      | 2                             | 2267      | 2                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2550      | 3                             | 2550      | 3                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 322       | 0                             | 322       | 0                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 398       | 0                             | 398       | 0                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 358       | 0                             | 358       | 0                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.82      | 122.9215                      | 7.8190    | 122.9215                        | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 2960      | 3                             | 2960      | 3                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3086      | 3                             | 3086      | 3                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 2836      | 3                             | 2836      | 3                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 618       | 1                             | 618       | 1                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 659       | 1                             | 659       | 1                               | 0.00          |
| 14/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.97      | 117.9753                      | 7.9700    | 117.9753                        | 0.00          |
| 14/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2169      | 2                             | 2169      | 2                               | 0.00          |
| 14/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2073      | 2                             | 2073      | 2                               | 0.00          |
| 14/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2268      | 2                             | 2268      | 2                               | 0.00          |
| 14/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1224      | 1                             | 1224      | 1                               | 0.00          |
| 14/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1344      | 1                             | 1344      | 1                               | 0.00          |
| 14/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1283      | 1                             | 1283      | 1                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.58      | 117.7668                      | 8.5830    | 117.7668                        | 11,137.00     |
| 14/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 598       | 1                             | 598       | 1                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 721       | 1                             | 721       | 1                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 491       | 1                             | 491       | 1                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 862       | 1                             | 862       | 1                               | 600.00        |
| 14/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 9898      | 10                            | 9898      | 10                              | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 2370      | 2                             | 2370      | 2                               | 200.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 3962      | 4                             | 3962      | 4                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 574       | 1                             | 574       | 1                               | 200.00        |
| 14/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 600.00        |
| 14/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 1274      | 1                             | 1274      | 1                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 4187      | 4                             | 4187      | 4                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 3090      | 3                             | 3090      | 3                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 3436      | 3                             | 3436      | 3                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 3802      | 4                             | 3802      | 4                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.66      | 119.5217                      | 8.6600    | 119.5217                        | 13,789.00     |
| 14/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 5030      | 5                             | 5030      | 5                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 5326      | 5                             | 5326      | 5                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3665      | 4                             | 3665      | 4                               | 5,600.00      |
| 14/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 4741      | 5                             | 4741      | 5                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 2100      | 2                             | 2100      | 2                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2836      | 3                             | 2836      | 3                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1795      | 2                             | 1795      | 2                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1942      | 2                             | 1942      | 2                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.74      | 116.0488                      | 8.7370    | 116.0488                        | 2,500.00      |
| 14/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 5460      | 6                             | 5460      | 6                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 5198      | 5                             | 5198      | 5                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 5728      | 6                             | 5728      | 6                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2932      | 3                             | 2932      | 3                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 3284      | 3                             | 3284      | 3                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 3104      | 3                             | 3104      | 3                               | 0.00          |
| 14/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.82      | 117.8094                      | 8.8190    | 117.8094                        | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6187      | 6                             | 6187      | 6                               | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6435      | 7                             | 6435      | 7                               | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5944      | 6                             | 5944      | 6                               | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4784      | 5                             | 4784      | 5                               | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 4400      | 4                             | 4400      | 4                               | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4588      | 5                             | 4588      | 5                               | 0.00          |
| 14/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 214.01    | 213.8311                      | 214.0101  | 213.8311                        | 0.00          |
| 14/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 2010      | 2                             | 2010      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 2060      | 2                             | 2060      | 2                               | 0.00          |
| 14/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 1960      | 2                             | 1960      | 2                               | 0.00          |
| 14/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 235.70    | 235.4807                      | 235.7026  | 235.4807                        | 0.00          |
| 14/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 4203      | 4                             | 4203      | 4                               | 0.00          |
| 14/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 4153      | 4                             | 4153      | 4                               | 0.00          |
| 14/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 4253      | 4                             | 4253      | 4                               | 0.00          |
| 14/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.18      | 105.8348                      | 7.1750    | 105.8348                        | 171.00        |
| 14/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 556       | 1                             | 556       | 1                               | 0.00          |
| 14/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 651       | 1                             | 651       | 1                               | 0.00          |
| 14/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 471       | 0                             | 471       | 0                               | 0.00          |
| 14/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 395       | 0                             | 395       | 0                               | 0.00          |
| 14/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 273       | 0                             | 273       | 0                               | 0.00          |
| 14/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 329       | 0                             | 329       | 0                               | 0.00          |
| 14/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.27      | 107.4072                      | 7.2740    | 107.4072                        | 695.00        |
| 14/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2224      | 2                             | 2224      | 2                               | 0.00          |
| 14/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2340      | 2                             | 2340      | 2                               | 0.00          |
| 14/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2107      | 2                             | 2107      | 2                               | 0.00          |
| 14/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 14/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 183       | 0                             | 183       | 0                               | 0.00          |
| 14/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.38      | 104.6326                      | 7.3830    | 104.6326                        | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2534      | 3                             | 2534      | 3                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2641      | 3                             | 2641      | 3                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2432      | 2                             | 2432      | 2                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 334       | 0                             | 334       | 0                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 290       | 0                             | 290       | 0                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 310       | 0                             | 310       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.51      | 106.2206                      | 7.5140    | 106.2206                        | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1521      | 2                             | 1521      | 2                               | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1449      | 1                             | 1449      | 1                               | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1594      | 2                             | 1594      | 2                               | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 915       | 1                             | 915       | 1                               | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1007      | 1                             | 1007      | 1                               | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 14/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 175.92    | 175.7696                      | 175.9239  | 175.7696                        | 0.00          |
| 14/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 174924    | 26                            | 174924    | 26                              | 0.00          |
| 14/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 174874    | 28                            | 174874    | 28                              | 0.00          |
| 14/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 174974    | 25                            | 174974    | 25                              | 0.00          |
| 14/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 178.54    | 177.4717                      | 178.5369  | 177.4717                        | 0.00          |
| 14/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 178037    | 14                            | 178037    | 14                              | 0.00          |
| 14/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 177987    | 16                            | 177987    | 16                              | 0.00          |
| 14/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 178087    | 13                            | 178087    | 13                              | 0.00          |
| 14/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.12      | 103.9967                      | 8.1150    | 103.9967                        | 824.00        |
| 14/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 571       | 1                             | 571       | 1                               | 0.00          |
| 14/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 480       | 1                             | 480       | 1                               | 0.00          |
| 14/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 673       | 1                             | 673       | 1                               | 0.00          |
| 14/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 983       | 1                             | 983       | 1                               | 0.00          |
| 14/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1269      | 1                             | 1269      | 1                               | 0.00          |
| 14/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 1120      | 1                             | 1120      | 1                               | 0.00          |
| 14/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.22      | 101.3804                      | 8.2240    | 101.3804                        | 1,630.00      |
| 14/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2181      | 2                             | 2181      | 2                               | 0.00          |
| 14/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2036      | 2                             | 2036      | 2                               | 0.00          |
| 14/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2329      | 2                             | 2329      | 2                               | 0.00          |
| 14/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 850       | 1                             | 850       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 1008      | 1                             | 1008      | 1                               | 0.00          |
| 14/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 927       | 1                             | 927       | 1                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.34      | 102.9247                      | 8.3420    | 102.9247                        | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3034      | 3                             | 3034      | 3                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 2893      | 3                             | 2893      | 3                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3177      | 3                             | 3177      | 3                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1189      | 1                             | 1189      | 1                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1335      | 1                             | 1335      | 1                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1261      | 1                             | 1261      | 1                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.47      | 100.3247                      | 8.4690    | 100.3247                        | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 2928      | 3                             | 2928      | 3                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 2802      | 3                             | 2802      | 3                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3056      | 3                             | 3056      | 3                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1674      | 2                             | 1674      | 2                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1835      | 2                             | 1835      | 2                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1753      | 2                             | 1753      | 2                               | 0.00          |
| 14/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.30      | 99.5828                       | 8.2970    | 99.5828                         | 70.00         |
| 14/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 330       | 0                             | 330       | 0                               | 0.00          |
| 14/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 403       | 0                             | 403       | 0                               | 0.00          |
| 14/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 267       | 0                             | 267       | 0                               | 0.00          |
| 14/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 2155      | 2                             | 2155      | 2                               | 0.00          |
| 14/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1742      | 2                             | 1742      | 2                               | 0.00          |
| 14/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1943      | 2                             | 1943      | 2                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.40      | 101.0648                      | 8.3990    | 101.0648                        | 2,133.00      |
| 14/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 2793      | 3                             | 2793      | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 2967      | 3                             | 2967      | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 2624      | 3                             | 2624      | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 1072      | 1                             | 1072      | 1                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 986       | 1                             | 986       | 1                               | 0.00          |
| 14/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.51      | 98.5724                       | 8.5050    | 98.5724                         | 0.00          |
| 14/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 3652      | 4                             | 3652      | 4                               | 0.00          |
| 14/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 3823      | 4                             | 3823      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 3485      | 4                             | 3485      | 4                               | 0.00          |
| 14/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1274      | 1                             | 1274      | 1                               | 0.00          |
| 14/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 1124      | 1                             | 1124      | 1                               | 0.00          |
| 14/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1196      | 1                             | 1196      | 1                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.62      | 100.0659                      | 8.6200    | 100.0659                        | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3090      | 3                             | 3090      | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3227      | 3                             | 3227      | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 2955      | 3                             | 2955      | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2566      | 3                             | 2566      | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2355      | 2                             | 2355      | 2                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2459      | 2                             | 2459      | 2                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.97      | 101.6991                      | 6.9710    | 101.6991                        | 9,866.00      |
| 14/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 374       | 0                             | 374       | 0                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 317       | 0                             | 317       | 0                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 438       | 0                             | 438       | 0                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 263       | 0                             | 263       | 0                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 364       | 0                             | 364       | 0                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 310       | 0                             | 310       | 0                               | 0.00          |
| 14/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.08      | 103.2095                      | 7.0750    | 103.2095                        | 0.00          |
| 14/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1509      | 2                             | 1509      | 2                               | 0.00          |
| 14/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1427      | 1                             | 1427      | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1590      | 2                             | 1590      | 2                               | 0.00          |
| 14/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 150       | 0                             | 150       | 0                               | 0.00          |
| 14/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 184       | 0                             | 184       | 0                               | 0.00          |
| 14/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 167       | 0                             | 167       | 0                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.20      | 101.0179                      | 7.1990    | 101.0179                        | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1680      | 2                             | 1680      | 2                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1611      | 2                             | 1611      | 2                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1751      | 2                             | 1751      | 2                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 282       | 0                             | 282       | 0                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 263       | 0                             | 263       | 0                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.37      | 102.5514                      | 7.3700    | 102.5514                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 891       | 1                             | 891       | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 847       | 1                             | 847       | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 937       | 1                             | 937       | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 656       | 1                             | 656       | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 722       | 1                             | 722       | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 688       | 1                             | 688       | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.38      | 93.9287                       | 8.3840    | 93.9287                         | 5,725.00      |
| 14/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 646       | 1                             | 646       | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 763       | 1                             | 763       | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 542       | 1                             | 542       | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1599      | 1                             | 1599      | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 1243      | 1                             | 1243      | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1414      | 1                             | 1414      | 1                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.48      | 95.3244                       | 8.4760    | 95.3244                         | 600.00        |
| 14/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 2734      | 3                             | 2734      | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 2910      | 3                             | 2910      | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 2556      | 3                             | 2556      | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1322      | 1                             | 1322      | 1                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 1132      | 1                             | 1132      | 1                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 1228      | 1                             | 1228      | 1                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.57      | 93.1388                       | 8.5720    | 93.1388                         | 0.00          |
| 14/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 3661      | 4                             | 3661      | 4                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 3838      | 4                             | 3838      | 4                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 3488      | 4                             | 3488      | 4                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1474      | 1                             | 1474      | 1                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1300      | 1                             | 1300      | 1                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1385      | 1                             | 1385      | 1                               | 0.00          |
| 14/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.68      | 94.5511                       | 8.6780    | 94.5511                         | 0.00          |
| 14/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3165      | 3                             | 3165      | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3309      | 3                             | 3309      | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3024      | 3                             | 3024      | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2909      | 3                             | 2909      | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2671      | 3                             | 2671      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2788      | 3                             | 2788      | 3                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.39      | 91.8099                       | 8.3940    | 91.8099                         | 1,361.00      |
| 14/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 715       | 1                             | 715       | 1                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 839       | 1                             | 839       | 1                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 605       | 1                             | 605       | 1                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1792      | 2                             | 1792      | 2                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1411      | 1                             | 1411      | 1                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1594      | 2                             | 1594      | 2                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.48      | 89.7759                       | 8.4780    | 89.7759                         | 5,998.00      |
| 14/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 2822      | 3                             | 2822      | 3                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 2638      | 3                             | 2638      | 3                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3012      | 3                             | 3012      | 3                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 1129      | 1                             | 1129      | 1                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1334      | 1                             | 1334      | 1                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1228      | 1                             | 1228      | 1                               | 0.00          |
| 14/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.57      | 91.1439                       | 8.5650    | 91.1439                         | 0.00          |
| 14/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4032      | 4                             | 4032      | 4                               | 0.00          |
| 14/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 3846      | 4                             | 3846      | 4                               | 0.00          |
| 14/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4220      | 4                             | 4220      | 4                               | 0.00          |
| 14/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1466      | 1                             | 1466      | 1                               | 0.00          |
| 14/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1651      | 2                             | 1651      | 2                               | 0.00          |
| 14/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1557      | 2                             | 1557      | 2                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.66      | 89.1328                       | 8.6580    | 89.1328                         | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4234      | 4                             | 4234      | 4                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4064      | 4                             | 4064      | 4                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 4406      | 4                             | 4406      | 4                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 2225      | 2                             | 2225      | 2                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2433      | 2                             | 2433      | 2                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2327      | 2                             | 2327      | 2                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.77      | 77.1887                       | 8.7660    | 77.1887                         | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 652       | 1                             | 652       | 1                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 777       | 1                             | 777       | 1                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 541       | 1                             | 541       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 9530      | 10                            | 9530      | 10                              | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3129      | 3                             | 3129      | 3                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2531      | 2                             | 2531      | 2                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2821      | 3                             | 2821      | 3                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.83      | 75.1917                       | 8.8280    | 75.1917                         | 1,318.00      |
| 14/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2372      | 2                             | 2372      | 2                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2562      | 3                             | 2562      | 3                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2190      | 2                             | 2190      | 2                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 3209      | 3                             | 3209      | 3                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2783      | 3                             | 2783      | 3                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2990      | 3                             | 2990      | 3                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.89      | 76.3406                       | 8.8900    | 76.3406                         | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4059      | 4                             | 4059      | 4                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 4270      | 4                             | 4270      | 4                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 3853      | 4                             | 3853      | 4                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 3388      | 3                             | 3388      | 3                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 3042      | 3                             | 3042      | 3                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 3211      | 3                             | 3211      | 3                               | 0.00          |
| 14/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.96      | 74.3549                       | 8.9550    | 74.3549                         | 0.00          |
| 14/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 4481      | 5                             | 4481      | 5                               | 0.00          |
| 14/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4682      | 5                             | 4682      | 5                               | 0.00          |
| 14/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 4285      | 4                             | 4285      | 4                               | 0.00          |
| 14/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 4323      | 4                             | 4323      | 4                               | 0.00          |
| 14/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3958      | 4                             | 3958      | 4                               | 0.00          |
| 14/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 4136      | 4                             | 4136      | 4                               | 0.00          |
| 14/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.71    | 131.7660                      | 131.7130  | 131.7660                        | 425.00        |
| 14/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25713     | 26                            | 25713     | 26                              | 0.00          |
| 14/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25763     | 26                            | 25763     | 26                              | 0.00          |
| 14/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25663     | 26                            | 25663     | 26                              | 0.00          |
| 14/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 107.69    | 107.5942                      | 107.6898  | 107.5942                        | 0.00          |
| 14/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 106190    | 2                             | 106190    | 2                               | 0.00          |
| 14/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 106140    | 3                             | 106140    | 3                               | 0.00          |
| 14/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 106240    | 2                             | 106240    | 2                               | 0.00          |
| 14/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 109.29    | 109.1898                      | 109.2893  | 109.1898                        | 0.00          |
| 14/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 108039    | 2                             | 108039    | 2                               | 0.00          |
| 14/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 107989    | 2                             | 107989    | 2                               | 0.00          |
| 14/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 108089    | 2                             | 108089    | 2                               | 0.00          |
| 14/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 106.83    | 106.7293                      | 106.8324  | 106.7293                        | 0.00          |
| 14/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 104332    | 4                             | 104332    | 4                               | 0.00          |
| 14/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 104382    | 4                             | 104382    | 4                               | 0.00          |
| 14/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 104282    | 5                             | 104282    | 5                               | 0.00          |
| 14/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 108.42    | 108.3142                      | 108.4192  | 108.3142                        | 0.00          |
| 14/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 105919    | 5                             | 105919    | 5                               | 0.00          |
| 14/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 105869    | 6                             | 105869    | 6                               | 0.00          |
| 14/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 105969    | 5                             | 105969    | 5                               | 0.00          |
| 14/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.78      | 86.7908                       | 8.7790    | 86.7908                         | 0.00          |
| 14/06/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 6232      | 6                             | 6232      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 7141      | 7                             | 7141      | 7                               | 0.00          |
| 14/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 6685      | 6                             | 6685      | 6                               | 0.00          |
| 14/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.85      | 84.5391                       | 8.8490    | 84.5391                         | 0.00          |
| 14/06/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 1203      | 1                             | 1203      | 1                               | 0.00          |
| 14/06/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 393       | 0                             | 393       | 0                               | 0.00          |
| 14/06/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 796       | 1                             | 796       | 1                               | 0.00          |
| 14/06/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.92      | 85.8226                       | 8.9210    | 85.8226                         | 0.00          |
| 14/06/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 14/06/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 1006      | 1                             | 1006      | 1                               | 0.00          |
| 14/06/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 228       | 0                             | 228       | 0                               | 0.00          |
| 14/06/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.99      | 83.5907                       | 8.9920    | 83.5907                         | 0.00          |
| 14/06/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 1968      | 2                             | 1968      | 2                               | 0.00          |
| 14/06/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 2341      | 3                             | 2341      | 3                               | 0.00          |
| 14/06/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 1592      | 2                             | 1592      | 2                               | 0.00          |
| 14/06/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ02 On 04-August-11   |        |              | Bond Future | 0.06      | 175.7696                      | 0.0550    | 175.7696                        | 10,198.00     |
| 14/06/2011 | RZ02 On 04-August-11   | 1.00   | Call         | Bond Future | 26409     | 26                            | 26409     | 26                              | 0.00          |
| 14/06/2011 | RZ02 On 04-August-11   | 1.05   | Call         | Bond Future | 27668     | 28                            | 27668     | 28                              | 0.00          |
| 14/06/2011 | RZ02 On 04-August-11   | 0.95   | Call         | Bond Future | 25137     | 25                            | 25137     | 25                              | 0.00          |
| 14/06/2011 | RZ02 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ02 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ02 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 400.00        |
| 14/06/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 14/06/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | RZ02 On 03-November-11  | 1.05   | Call         | Bond Future        | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 14/06/2011 | RZ02 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ02 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ02 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ11 On 03-November-11  |        |              | Bond Future        | 0.81      | 109.1898                      | 0.8140    | 109.1898                        | 529.00        |
| 14/06/2011 | RZ11 On 03-November-11  | 1.00   | Call         | Bond Future        | 991       | 1                             | 991       | 1                               | 0.00          |
| 14/06/2011 | RZ11 On 03-November-11  | 1.05   | Call         | Bond Future        | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 14/06/2011 | RZ11 On 03-November-11  | 0.95   | Call         | Bond Future        | 725       | 1                             | 725       | 1                               | 0.00          |
| 14/06/2011 | RZ11 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ11 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ11 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ12 On 04-August-11    |        |              | Bond Future        | 2.03      | 106.7293                      | 2.0300    | 106.7293                        | 3,769.00      |
| 14/06/2011 | RZ12 On 04-August-11    | 2.00   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ12 On 04-August-11    | 1.95   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ12 On 04-August-11    | 2.05   | Call         | Bond Future        | 195       | 0                             | 195       | 0                               | 0.00          |
| 14/06/2011 | RZ12 On 04-August-11    | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ12 On 04-August-11    | 1.95   | Put          | Bond Future        | 783       | 1                             | 783       | 1                               | 0.00          |
| 14/06/2011 | RZ12 On 04-August-11    | 2.00   | Put          | Bond Future        | 293       | 0                             | 293       | 0                               | 0.00          |
| 14/06/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.92      | 108.3142                      | 1.9200    | 108.3142                        | 240.00        |
| 14/06/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 768       | 1                             | 768       | 1                               | 0.00          |
| 14/06/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1245      | 1                             | 1245      | 1                               | 0.00          |
| 14/06/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 289       | 0                             | 289       | 0                               | 0.00          |
| 14/06/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | TRT1 On 04-August-11    |        |              | Index Future       | 351.22    | 351.5870                      | 351.2150  | 351.5870                        | 100.00        |
| 14/06/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 355.94    | 356.3160                      | 355.9400  | 356.3160                        | 0.00          |
| 15/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 383.97    | 385.7510                      | 383.9660  | 385.7510                        | 30.00         |
| 15/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 389.73    | 391.5440                      | 389.7310  | 391.5440                        | 0.00          |
| 15/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 353.02    | 354.5930                      | 353.0180  | 354.5930                        | 1,019.00      |
| 15/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 358.32    | 359.9180                      | 358.3180  | 359.9180                        | 0.00          |
| 15/06/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 15/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C211 On 31-January-17   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.03      | 0.0316                        | 0.0316    | 0.0316                          | 22,388.00     |
| 15/06/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.11      | 0.1053                        | 0.1053    | 0.1053                          | 21,898.00     |
| 15/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 159.75    | 160.2260                      | 159.7460  | 160.2260                        | 2.00          |
| 15/06/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 161.90    | 162.3820                      | 161.8960  | 162.3820                        | 0.00          |
| 15/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/06/2011 | GOVI On 04-August-11    |        |              | GOVI               | 353.91    | 355.4560                      | 353.9110  | 355.4560                        | 179.00        |
| 15/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI               | 59110     | 7                             | 59110     | 7                               | 0.00          |
| 15/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI               | 59210     | 7                             | 59210     | 7                               | 0.00          |
| 15/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI               | 59010     | 7                             | 59010     | 7                               | 0.00          |
| 15/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | GOVI On 03-November-11  |        |              | GOVI               | 359.23    | 360.7940                      | 359.2250  | 360.7940                        | 0.00          |
| 15/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 22250     | 4                             | 22250     | 4                               | 0.00          |
| 15/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 22150     | 4                             | 22150     | 4                               | 0.00          |
| 15/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 22350     | 4                             | 22350     | 4                               | 0.00          |
| 15/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 15/06/2011 | IGOV On 04-August-11    |        |              | Index Future       | 155.97    | 156.0230                      | 155.9710  | 156.0230                        | 278.00        |
| 15/06/2011 | IGOV On 03-November-11  |        |              | Index Future       | 158.31    | 158.3660                      | 158.3130  | 158.3660                        | 0.00          |
| 15/06/2011 | ILBI On 04-August-11    |        |              | Index Future       | 417.20    | 417.2440                      | 417.2040  | 417.2440                        | 0.00          |
| 15/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 15/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 15/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 15/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 15/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 15/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.58      | 94.4200                       | 5.5750    | 94.4200                         | 0.00          |
| 15/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 5,000.00      |
| 15/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.67      | 94.3300                       | 5.6650    | 94.3300                         | 0.00          |
| 15/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.76      | 94.2500                       | 5.7570    | 94.2500                         | 15,600.00     |
| 15/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.88      | 94.1400                       | 5.8830    | 94.1400                         | 0.00          |
| 15/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 6.05      | 94.0100                       | 6.0530    | 94.0100                         | 1,000.00      |
| 15/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.13      | 93.9400                       | 6.1310    | 93.9400                         | 5,491.00      |
| 15/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.47      | 93.6500                       | 6.4660    | 93.6500                         | 1,090.00      |
| 15/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.86      | 93.2600                       | 6.8560    | 93.2600                         | 2,890.00      |
| 15/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 7.11      | 93.0000                       | 7.1070    | 93.0000                         | 44,710.00     |
| 15/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.40      | 92.7200                       | 7.4000    | 92.7200                         | 490.00        |
| 15/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.66      | 92.4500                       | 7.6600    | 92.4500                         | 290.00        |
| 15/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 15/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | JN02 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/06/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | JN02 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | JN05 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 15/06/2011 | JN05 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | JN05 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | JN05 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/06/2011 | JN05 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | JN05 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/06/2011 | JN05 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | JN10 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 15/06/2011 | JN10 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | JN10 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | JN10 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/06/2011 | JN10 On 04-August-11    | 7.25   | Put          | JNOTE                  | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | JN10 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/06/2011 | JN10 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | OTH1 On 04-August-11   |        |              | Index Future | 347.82    | 349.5570                      | 347.8220  | 349.5570                        | 3.00          |
| 15/06/2011 | OTH1 On 03-November-11 |        |              | Index Future | 353.04    | 354.8070                      | 353.0440  | 354.8070                        | 0.00          |
| 15/06/2011 | R157 On 04-August-11   |        |              | Bond Future  | 7.64      | 125.9916                      | 7.6370    | 125.9916                        | 6,656.00      |
| 15/06/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future  | 418       | 1                             | 418       | 1                               | 1,000.00      |
| 15/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future  | 497       | 1                             | 497       | 1                               | 0.00          |
| 15/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future  | 348       | 0                             | 348       | 0                               | 0.00          |
| 15/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future  | 118       | 0                             | 118       | 0                               | 1,320.00      |
| 15/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future  | 586       | 1                             | 586       | 1                               | 440.00        |
| 15/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future  | 1027      | 1                             | 1027      | 1                               | 0.00          |
| 15/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future  | 2250      | 3                             | 2250      | 3                               | 0.00          |
| 15/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future  | 83        | 0                             | 83        | 0                               | 1,320.00      |
| 15/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future  | 394       | 0                             | 394       | 0                               | 440.00        |
| 15/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future  | 730       | 1                             | 730       | 1                               | 0.00          |
| 15/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future  | 1079      | 1                             | 1079      | 1                               | 0.00          |
| 15/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future  | 1835      | 2                             | 1835      | 2                               | 0.00          |
| 15/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future  | 836       | 1                             | 836       | 1                               | 0.00          |
| 15/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future  | 953       | 1                             | 953       | 1                               | 0.00          |
| 15/06/2011 | R157 On 03-November-11 |        |              | Bond Future  | 7.76      | 121.0501                      | 7.7620    | 121.0501                        | 3,358.00      |
| 15/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 2190      | 2                             | 2190      | 2                               | 0.00          |
| 15/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 2327      | 3                             | 2327      | 3                               | 0.00          |
| 15/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 2055      | 2                             | 2055      | 2                               | 0.00          |
| 15/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 468       | 0                             | 468       | 0                               | 0.00          |
| 15/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 381       | 0                             | 381       | 0                               | 0.00          |
| 15/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 423       | 0                             | 423       | 0                               | 0.00          |
| 15/06/2011 | R157 On 02-February-12 |        |              | Bond Future  | 7.90      | 122.8941                      | 7.9030    | 122.8941                        | 0.00          |
| 15/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 2752      | 3                             | 2752      | 3                               | 0.00          |
| 15/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 2631      | 3                             | 2631      | 3                               | 0.00          |
| 15/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 2874      | 3                             | 2874      | 3                               | 0.00          |
| 15/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future  | 693       | 1                             | 693       | 1                               | 0.00          |
| 15/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future  | 784       | 1                             | 784       | 1                               | 0.00          |
| 15/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future  | 738       | 1                             | 738       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 8.06      | 117.9498                      | 8.0620    | 117.9498                        | 0.00          |
| 15/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 1998      | 2                             | 1998      | 2                               | 0.00          |
| 15/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2092      | 2                             | 2092      | 2                               | 0.00          |
| 15/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 1906      | 2                             | 1906      | 2                               | 0.00          |
| 15/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1469      | 1                             | 1469      | 1                               | 0.00          |
| 15/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1340      | 1                             | 1340      | 1                               | 0.00          |
| 15/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1404      | 1                             | 1404      | 1                               | 0.00          |
| 15/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.65      | 117.6063                      | 8.6540    | 117.6063                        | 11,137.00     |
| 15/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 442       | 1                             | 442       | 1                               | 0.00          |
| 15/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 542       | 1                             | 542       | 1                               | 0.00          |
| 15/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |
| 15/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 657       | 1                             | 657       | 1                               | 600.00        |
| 15/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 1968      | 2                             | 1968      | 2                               | 200.00        |
| 15/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 3441      | 4                             | 3441      | 4                               | 0.00          |
| 15/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 9240      | 10                            | 9240      | 10                              | 0.00          |
| 15/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 600.00        |
| 15/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 720       | 1                             | 720       | 1                               | 200.00        |
| 15/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 1539      | 1                             | 1539      | 1                               | 0.00          |
| 15/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 4720      | 4                             | 4720      | 4                               | 0.00          |
| 15/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 3552      | 3                             | 3552      | 3                               | 0.00          |
| 15/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 3923      | 3                             | 3923      | 3                               | 0.00          |
| 15/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 4313      | 4                             | 4313      | 4                               | 0.00          |
| 15/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.73      | 119.3455                      | 8.7320    | 119.3455                        | 13,789.00     |
| 15/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 4590      | 5                             | 4590      | 5                               | 0.00          |
| 15/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 4874      | 5                             | 4874      | 5                               | 0.00          |
| 15/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 4315      | 5                             | 4315      | 5                               | 0.00          |
| 15/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3297      | 4                             | 3297      | 4                               | 5,600.00      |
| 15/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 2338      | 2                             | 2338      | 2                               | 0.00          |
| 15/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 3132      | 3                             | 3132      | 3                               | 0.00          |
| 15/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 2007      | 2                             | 2007      | 2                               | 0.00          |
| 15/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 2167      | 2                             | 2167      | 2                               | 0.00          |
| 15/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.81      | 115.8758                      | 8.8120    | 115.8758                        | 2,500.00      |
| 15/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 5048      | 5                             | 5048      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 5305      | 6                             | 5305      | 6                               | 0.00          |
| 15/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 4797      | 5                             | 4797      | 5                               | 0.00          |
| 15/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 3563      | 3                             | 3563      | 3                               | 0.00          |
| 15/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 3188      | 3                             | 3188      | 3                               | 0.00          |
| 15/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 3371      | 3                             | 3371      | 3                               | 0.00          |
| 15/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.90      | 117.6307                      | 8.8960    | 117.6307                        | 0.00          |
| 15/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 5796      | 6                             | 5796      | 6                               | 0.00          |
| 15/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5561      | 6                             | 5561      | 6                               | 0.00          |
| 15/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6035      | 6                             | 6035      | 6                               | 0.00          |
| 15/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 4684      | 4                             | 4684      | 4                               | 0.00          |
| 15/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 5085      | 5                             | 5085      | 5                               | 0.00          |
| 15/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4881      | 5                             | 4881      | 5                               | 0.00          |
| 15/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 214.07    | 214.0101                      | 214.0700  | 214.0101                        | 0.00          |
| 15/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 2070      | 2                             | 2070      | 2                               | 0.00          |
| 15/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 2020      | 2                             | 2020      | 2                               | 0.00          |
| 15/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 2120      | 2                             | 2120      | 2                               | 0.00          |
| 15/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 235.78    | 235.7026                      | 235.7767  | 235.7026                        | 0.00          |
| 15/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 4277      | 4                             | 4277      | 4                               | 0.00          |
| 15/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 4327      | 4                             | 4327      | 4                               | 0.00          |
| 15/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 4227      | 4                             | 4227      | 4                               | 0.00          |
| 15/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.25      | 105.8136                      | 7.2470    | 105.8136                        | 171.00        |
| 15/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 433       | 1                             | 433       | 1                               | 0.00          |
| 15/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 360       | 0                             | 360       | 0                               | 0.00          |
| 15/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 517       | 1                             | 517       | 1                               | 0.00          |
| 15/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |
| 15/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 502       | 0                             | 502       | 0                               | 0.00          |
| 15/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 424       | 0                             | 424       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.35      | 107.3846                      | 7.3520    | 107.3846                        | 775.00        |
| 15/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2043      | 2                             | 2043      | 2                               | 0.00          |
| 15/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 1930      | 2                             | 1930      | 2                               | 0.00          |
| 15/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2156      | 2                             | 2156      | 2                               | 0.00          |
| 15/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 15/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 267       | 0                             | 267       | 0                               | 0.00          |
| 15/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 15/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.47      | 104.6092                      | 7.4690    | 104.6092                        | 0.00          |
| 15/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2357      | 3                             | 2357      | 3                               | 0.00          |
| 15/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2257      | 2                             | 2257      | 2                               | 0.00          |
| 15/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2461      | 3                             | 2461      | 3                               | 0.00          |
| 15/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 334       | 0                             | 334       | 0                               | 0.00          |
| 15/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 383       | 0                             | 383       | 0                               | 0.00          |
| 15/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 356       | 0                             | 356       | 0                               | 0.00          |
| 15/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.61      | 106.1992                      | 7.6100    | 106.1992                        | 0.00          |
| 15/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1390      | 2                             | 1390      | 2                               | 0.00          |
| 15/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1460      | 2                             | 1460      | 2                               | 0.00          |
| 15/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1322      | 1                             | 1322      | 1                               | 0.00          |
| 15/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1108      | 1                             | 1108      | 1                               | 0.00          |
| 15/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 1010      | 1                             | 1010      | 1                               | 0.00          |
| 15/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1058      | 1                             | 1058      | 1                               | 0.00          |
| 15/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 175.70    | 175.9239                      | 175.6955  | 175.9239                        | 3,110.00      |
| 15/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 174696    | 175                           | 174696    | 175                             | 0.00          |
| 15/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 174746    | 175                           | 174746    | 175                             | 0.00          |
| 15/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 174646    | 175                           | 174646    | 175                             | 0.00          |
| 15/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 15/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 15/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 15/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 178.30    | 178.5369                      | 178.3049  | 178.5369                        | 0.00          |
| 15/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 177805    | 178                           | 177805    | 178                             | 0.00          |
| 15/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 177755    | 178                           | 177755    | 178                             | 0.00          |
| 15/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 177855    | 178                           | 177855    | 178                             | 0.00          |
| 15/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.20      | 103.9444                      | 8.1970    | 103.9444                        | 824.00        |
| 15/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 423       | 1                             | 423       | 1                               | 0.00          |
| 15/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 507       | 1                             | 507       | 1                               | 0.00          |
| 15/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 349       | 0                             | 349       | 0                               | 0.00          |
| 15/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1527      | 1                             | 1527      | 1                               | 0.00          |
| 15/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 1206      | 1                             | 1206      | 1                               | 0.00          |
| 15/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 1361      | 1                             | 1361      | 1                               | 0.00          |
| 15/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.31      | 101.3255                      | 8.3100    | 101.3255                        | 1,630.00      |
| 15/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 1932      | 2                             | 1932      | 2                               | 0.00          |
| 15/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2072      | 2                             | 2072      | 2                               | 0.00          |
| 15/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 1797      | 2                             | 1797      | 2                               | 0.00          |
| 15/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 1162      | 1                             | 1162      | 1                               | 0.00          |
| 15/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 986       | 1                             | 986       | 1                               | 0.00          |
| 15/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 1071      | 1                             | 1071      | 1                               | 0.00          |
| 15/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.43      | 102.8676                      | 8.4330    | 102.8676                        | 0.00          |
| 15/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 2778      | 3                             | 2778      | 3                               | 0.00          |
| 15/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 2915      | 3                             | 2915      | 3                               | 0.00          |
| 15/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 2644      | 3                             | 2644      | 3                               | 0.00          |
| 15/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1485      | 1                             | 1485      | 1                               | 0.00          |
| 15/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1326      | 1                             | 1326      | 1                               | 0.00          |
| 15/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1404      | 1                             | 1404      | 1                               | 0.00          |
| 15/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.57      | 100.2657                      | 8.5650    | 100.2657                        | 0.00          |
| 15/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 2691      | 3                             | 2691      | 3                               | 0.00          |
| 15/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 2814      | 3                             | 2814      | 3                               | 0.00          |
| 15/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 2571      | 3                             | 2571      | 3                               | 0.00          |
| 15/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 2007      | 2                             | 2007      | 2                               | 0.00          |
| 15/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1835      | 2                             | 1835      | 2                               | 0.00          |
| 15/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1920      | 2                             | 1920      | 2                               | 0.00          |
| 15/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.38      | 99.4645                       | 8.3780    | 99.4645                         | 70.00         |
| 15/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 230       | 0                             | 230       | 0                               | 0.00          |
| 15/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 182       | 0                             | 182       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 286       | 0                             | 286       | 0                               | 0.00          |
| 15/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 2059      | 2                             | 2059      | 2                               | 0.00          |
| 15/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 2504      | 2                             | 2504      | 2                               | 0.00          |
| 15/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 2277      | 2                             | 2277      | 2                               | 0.00          |
| 15/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.48      | 100.9397                      | 8.4830    | 100.9397                        | 2,133.00      |
| 15/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 2503      | 3                             | 2503      | 3                               | 0.00          |
| 15/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 2343      | 3                             | 2343      | 3                               | 0.00          |
| 15/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 2669      | 3                             | 2669      | 3                               | 0.00          |
| 15/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 1044      | 1                             | 1044      | 1                               | 0.00          |
| 15/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 1227      | 1                             | 1227      | 1                               | 0.00          |
| 15/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 1132      | 1                             | 1132      | 1                               | 0.00          |
| 15/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.59      | 98.4462                       | 8.5940    | 98.4462                         | 0.00          |
| 15/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 3349      | 4                             | 3349      | 4                               | 0.00          |
| 15/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 3189      | 3                             | 3189      | 3                               | 0.00          |
| 15/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 3513      | 4                             | 3513      | 4                               | 0.00          |
| 15/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 1261      | 1                             | 1261      | 1                               | 0.00          |
| 15/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1425      | 1                             | 1425      | 1                               | 0.00          |
| 15/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1341      | 1                             | 1341      | 1                               | 0.00          |
| 15/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.71      | 99.9440                       | 8.7140    | 99.9440                         | 0.00          |
| 15/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 2840      | 3                             | 2840      | 3                               | 0.00          |
| 15/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 2712      | 3                             | 2712      | 3                               | 0.00          |
| 15/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 2971      | 3                             | 2971      | 3                               | 0.00          |
| 15/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2556      | 2                             | 2556      | 2                               | 0.00          |
| 15/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2780      | 3                             | 2780      | 3                               | 0.00          |
| 15/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2666      | 2                             | 2666      | 2                               | 0.00          |
| 15/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 7.06      | 101.6858                      | 7.0550    | 101.6858                        | 9,866.00      |
| 15/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 280       | 0                             | 280       | 0                               | 0.00          |
| 15/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 334       | 0                             | 334       | 0                               | 0.00          |
| 15/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 233       | 0                             | 233       | 0                               | 0.00          |
| 15/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 466       | 0                             | 466       | 0                               | 0.00          |
| 15/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 345       | 0                             | 345       | 0                               | 0.00          |
| 15/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 402       | 0                             | 402       | 0                               | 0.00          |
| 15/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.17      | 103.1955                      | 7.1690    | 103.1955                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1358      | 2                             | 1358      | 2                               | 0.00          |
| 15/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1436      | 2                             | 1436      | 2                               | 0.00          |
| 15/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1279      | 1                             | 1279      | 1                               | 0.00          |
| 15/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 224       | 0                             | 224       | 0                               | 0.00          |
| 15/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 184       | 0                             | 184       | 0                               | 0.00          |
| 15/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 15/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.31      | 101.0018                      | 7.3060    | 101.0018                        | 0.00          |
| 15/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1534      | 2                             | 1534      | 2                               | 0.00          |
| 15/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1603      | 2                             | 1603      | 2                               | 0.00          |
| 15/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1468      | 2                             | 1468      | 2                               | 0.00          |
| 15/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 330       | 0                             | 330       | 0                               | 0.00          |
| 15/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 289       | 0                             | 289       | 0                               | 0.00          |
| 15/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 308       | 0                             | 308       | 0                               | 0.00          |
| 15/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.49      | 102.5357                      | 7.4940    | 102.5357                        | 0.00          |
| 15/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 788       | 1                             | 788       | 1                               | 0.00          |
| 15/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 831       | 1                             | 831       | 1                               | 0.00          |
| 15/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 747       | 1                             | 747       | 1                               | 0.00          |
| 15/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 816       | 1                             | 816       | 1                               | 0.00          |
| 15/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 744       | 1                             | 744       | 1                               | 0.00          |
| 15/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 779       | 1                             | 779       | 1                               | 0.00          |
| 15/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.45      | 93.7461                       | 8.4490    | 93.7461                         | 5,725.00      |
| 15/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 506       | 1                             | 506       | 1                               | 0.00          |
| 15/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 419       | 1                             | 419       | 1                               | 0.00          |
| 15/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 606       | 1                             | 606       | 1                               | 0.00          |
| 15/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 1456      | 1                             | 1456      | 1                               | 0.00          |
| 15/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1845      | 2                             | 1845      | 2                               | 0.00          |
| 15/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1644      | 1                             | 1644      | 1                               | 0.00          |
| 15/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.54      | 95.1354                       | 8.5440    | 95.1354                         | 600.00        |
| 15/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 2494      | 3                             | 2494      | 3                               | 0.00          |
| 15/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 2325      | 3                             | 2325      | 3                               | 0.00          |
| 15/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 2662      | 3                             | 2662      | 3                               | 0.00          |
| 15/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 1261      | 1                             | 1261      | 1                               | 0.00          |
| 15/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1468      | 1                             | 1468      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 1365      | 1                             | 1365      | 1                               | 0.00          |
| 15/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.64      | 92.9495                       | 8.6430    | 92.9495                         | 0.00          |
| 15/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 3407      | 4                             | 3407      | 4                               | 0.00          |
| 15/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 3241      | 3                             | 3241      | 3                               | 0.00          |
| 15/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 3578      | 4                             | 3578      | 4                               | 0.00          |
| 15/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1423      | 1                             | 1423      | 1                               | 0.00          |
| 15/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1610      | 1                             | 1610      | 1                               | 0.00          |
| 15/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1513      | 1                             | 1513      | 1                               | 0.00          |
| 15/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.75      | 94.3619                       | 8.7530    | 94.3619                         | 0.00          |
| 15/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 2954      | 3                             | 2954      | 3                               | 0.00          |
| 15/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 2819      | 3                             | 2819      | 3                               | 0.00          |
| 15/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3092      | 3                             | 3092      | 3                               | 0.00          |
| 15/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2847      | 3                             | 2847      | 3                               | 0.00          |
| 15/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 3096      | 3                             | 3096      | 3                               | 0.00          |
| 15/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2970      | 3                             | 2970      | 3                               | 0.00          |
| 15/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.47      | 91.7006                       | 8.4690    | 91.7006                         | 1,361.00      |
| 15/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 547       | 1                             | 547       | 1                               | 0.00          |
| 15/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 651       | 1                             | 651       | 1                               | 0.00          |
| 15/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 455       | 1                             | 455       | 1                               | 0.00          |
| 15/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 2095      | 2                             | 2095      | 2                               | 0.00          |
| 15/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1677      | 1                             | 1677      | 1                               | 0.00          |
| 15/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1879      | 2                             | 1879      | 2                               | 0.00          |
| 15/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.56      | 89.6691                       | 8.5570    | 89.6691                         | 5,998.00      |
| 15/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 2525      | 3                             | 2525      | 3                               | 0.00          |
| 15/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 2705      | 3                             | 2705      | 3                               | 0.00          |
| 15/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 2351      | 3                             | 2351      | 3                               | 0.00          |
| 15/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1514      | 1                             | 1514      | 1                               | 0.00          |
| 15/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 1288      | 1                             | 1288      | 1                               | 0.00          |
| 15/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1398      | 1                             | 1398      | 1                               | 0.00          |
| 15/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.65      | 91.0337                       | 8.6470    | 91.0337                         | 0.00          |
| 15/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 3720      | 4                             | 3720      | 4                               | 0.00          |
| 15/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 3901      | 4                             | 3901      | 4                               | 0.00          |
| 15/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 3542      | 4                             | 3542      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1820      | 2                             | 1820      | 2                               | 0.00          |
| 15/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1621      | 1                             | 1621      | 1                               | 0.00          |
| 15/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1718      | 2                             | 1718      | 2                               | 0.00          |
| 15/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.74      | 89.0196                       | 8.7430    | 89.0196                         | 0.00          |
| 15/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 3941      | 4                             | 3941      | 4                               | 0.00          |
| 15/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 4108      | 4                             | 4108      | 4                               | 0.00          |
| 15/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 3778      | 4                             | 3778      | 4                               | 0.00          |
| 15/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2625      | 2                             | 2625      | 2                               | 0.00          |
| 15/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 2406      | 2                             | 2406      | 2                               | 0.00          |
| 15/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2513      | 2                             | 2513      | 2                               | 0.00          |
| 15/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.84      | 77.0050                       | 8.8410    | 77.0050                         | 0.00          |
| 15/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 485       | 1                             | 485       | 1                               | 0.00          |
| 15/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 586       | 1                             | 586       | 1                               | 0.00          |
| 15/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 396       | 1                             | 396       | 1                               | 0.00          |
| 15/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 8940      | 10                            | 8940      | 10                              | 0.00          |
| 15/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 15/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3578      | 3                             | 3578      | 3                               | 0.00          |
| 15/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2934      | 3                             | 2934      | 3                               | 0.00          |
| 15/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 3248      | 3                             | 3248      | 3                               | 0.00          |
| 15/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.91      | 75.0023                       | 8.9050    | 75.0023                         | 1,318.00      |
| 15/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2084      | 2                             | 2084      | 2                               | 0.00          |
| 15/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 1917      | 2                             | 1917      | 2                               | 0.00          |
| 15/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2260      | 3                             | 2260      | 3                               | 0.00          |
| 15/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 3083      | 3                             | 3083      | 3                               | 0.00          |
| 15/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 3539      | 3                             | 3539      | 3                               | 0.00          |
| 15/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 3305      | 3                             | 3305      | 3                               | 0.00          |
| 15/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.97      | 76.1456                       | 8.9700    | 76.1456                         | 0.00          |
| 15/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 3713      | 4                             | 3713      | 4                               | 0.00          |
| 15/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 3517      | 4                             | 3517      | 4                               | 0.00          |
| 15/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 3913      | 4                             | 3913      | 4                               | 0.00          |
| 15/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 3303      | 3                             | 3303      | 3                               | 0.00          |
| 15/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 3671      | 3                             | 3671      | 3                               | 0.00          |
| 15/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 3483      | 3                             | 3483      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 9.04      | 74.1547                       | 9.0370    | 74.1547                         | 0.00          |
| 15/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 4142      | 4                             | 4142      | 4                               | 0.00          |
| 15/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3956      | 4                             | 3956      | 4                               | 0.00          |
| 15/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4335      | 5                             | 4335      | 5                               | 0.00          |
| 15/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 4237      | 4                             | 4237      | 4                               | 0.00          |
| 15/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 4620      | 4                             | 4620      | 4                               | 0.00          |
| 15/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 4423      | 4                             | 4423      | 4                               | 0.00          |
| 15/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.75    | 131.7130                      | 131.7546  | 131.7130                        | 425.00        |
| 15/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25755     | 26                            | 25755     | 26                              | 0.00          |
| 15/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25705     | 26                            | 25705     | 26                              | 0.00          |
| 15/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25805     | 26                            | 25805     | 26                              | 0.00          |
| 15/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 107.72    | 107.6898                      | 107.7226  | 107.6898                        | 0.00          |
| 15/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 106223    | 106                           | 106223    | 106                             | 0.00          |
| 15/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 106273    | 106                           | 106273    | 106                             | 0.00          |
| 15/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 106173    | 106                           | 106173    | 106                             | 0.00          |
| 15/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 109.32    | 109.2893                      | 109.3225  | 109.2893                        | 0.00          |
| 15/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 108073    | 108                           | 108073    | 108                             | 0.00          |
| 15/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 108023    | 108                           | 108023    | 108                             | 0.00          |
| 15/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 108123    | 108                           | 108123    | 108                             | 0.00          |
| 15/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 106.87    | 106.8324                      | 106.8666  | 106.8324                        | 0.00          |
| 15/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 104367    | 104                           | 104367    | 104                             | 0.00          |
| 15/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 104317    | 104                           | 104317    | 104                             | 0.00          |
| 15/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 104417    | 104                           | 104417    | 104                             | 0.00          |
| 15/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 108.45    | 108.4192                      | 108.4537  | 108.4192                        | 0.00          |
| 15/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 105954    | 106                           | 105954    | 106                             | 0.00          |
| 15/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 105904    | 106                           | 105904    | 106                             | 0.00          |
| 15/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 106004    | 106                           | 106004    | 106                             | 0.00          |
| 15/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.85      | 86.6042                       | 8.8500    | 86.6042                         | 0.00          |
| 15/06/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 7713      | 7                             | 7713      | 7                               | 0.00          |
| 15/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 6804      | 6                             | 6804      | 6                               | 0.00          |
| 15/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 7257      | 7                             | 7257      | 7                               | 0.00          |
| 15/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.92      | 84.3471                       | 8.9210    | 84.3471                         | 0.00          |
| 15/06/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 1775      | 1                             | 1775      | 1                               | 0.00          |
| 15/06/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 965       | 0                             | 965       | 0                               | 0.00          |
| 15/06/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 1369      | 1                             | 1369      | 1                               | 0.00          |
| 15/06/2011 | R213 On 02-February-12 |        |              | Bond Future | 9.00      | 85.6333                       | 8.9960    | 85.6333                         | 0.00          |
| 15/06/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 31        | 1                             | 31        | 1                               | 0.00          |
| 15/06/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 419       | 1                             | 419       | 1                               | 0.00          |
| 15/06/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 360       | 0                             | 360       | 0                               | 0.00          |
| 15/06/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 03-May-12      |        |              | Bond Future | 9.07      | 83.3884                       | 9.0680    | 83.3884                         | 0.00          |
| 15/06/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 1381      | 2                             | 1381      | 2                               | 0.00          |
| 15/06/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 1754      | 2                             | 1754      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 1005      | 2                             | 1005      | 2                               | 0.00          |
| 15/06/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ02 On 04-August-11   |        |              | Bond Future | 0.06      | 175.9233                      | 0.0620    | 175.9233                        | 10,198.00     |
| 15/06/2011 | RZ02 On 04-August-11   | 1.00   | Call         | Bond Future | 26194     | 26                            | 26194     | 26                              | 0.00          |
| 15/06/2011 | RZ02 On 04-August-11   | 1.05   | Call         | Bond Future | 27453     | 28                            | 27453     | 28                              | 0.00          |
| 15/06/2011 | RZ02 On 04-August-11   | 0.95   | Call         | Bond Future | 24921     | 25                            | 24921     | 25                              | 0.00          |
| 15/06/2011 | RZ02 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ02 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ02 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 400.00        |
| 15/06/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 15/06/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 15/06/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 15/06/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.81      | 109.2915                      | 0.8080    | 109.2915                        | 529.00        |
| 15/06/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 15/06/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1287      | 1                             | 1287      | 1                               | 0.00          |
| 15/06/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 757       | 1                             | 757       | 1                               | 0.00          |
| 15/06/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ12 On 04-August-11   |        |              | Bond Future | 2.03      | 106.8364                      | 2.0270    | 106.8364                        | 3,769.00      |
| 15/06/2011 | RZ12 On 04-August-11   | 2.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ12 On 04-August-11   | 1.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ12 On 04-August-11   | 2.05   | Call         | Bond Future | 224       | 0                             | 224       | 0                               | 0.00          |
| 15/06/2011 | RZ12 On 04-August-11   | 2.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ12 On 04-August-11   | 1.95   | Put          | Bond Future | 754       | 1                             | 754       | 1                               | 0.00          |
| 15/06/2011 | RZ12 On 04-August-11   | 2.00   | Put          | Bond Future | 264       | 0                             | 264       | 0                               | 0.00          |
| 15/06/2011 | RZ12 On 03-November-11 |        |              | Bond Future | 1.92      | 108.4202                      | 1.9170    | 108.4202                        | 240.00        |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 797       | 1                             | 797       | 1                               | 0.00          |
| 15/06/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1274      | 1                             | 1274      | 1                               | 0.00          |
| 15/06/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 318       | 0                             | 318       | 0                               | 0.00          |
| 15/06/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/06/2011 | TRT1 On 04-August-11    |        |              | Index Future       | 349.68    | 351.2150                      | 349.6830  | 351.2150                        | 100.00        |
| 15/06/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 354.39    | 355.9400                      | 354.3890  | 355.9400                        | 0.00          |
| 17/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 384.17    | 383.9660                      | 384.1700  | 383.9660                        | 30.00         |
| 17/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 389.94    | 389.7310                      | 389.9360  | 389.7310                        | 0.00          |
| 17/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 353.26    | 353.0180                      | 353.2590  | 353.0180                        | 1,019.00      |
| 17/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 358.56    | 358.3180                      | 358.5610  | 358.3180                        | 0.00          |
| 17/06/2011 | C155 On 31-August-11    |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 17/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.03      | 0.0316                        | 0.0320    | 0.0316                          | 22,388.00     |
| 17/06/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.11      | 0.1053                        | 0.1072    | 0.1053                          | 21,898.00     |
| 17/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | CRD1 On 04-August-11    |        |              | Index Future       | 159.90    | 159.7460                      | 159.9020  | 159.7460                        | 2.00          |
| 17/06/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 162.06    | 161.8960                      | 162.0550  | 161.8960                        | 0.00          |
| 17/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/06/2011 | GOVI On 04-August-11    |        |              | GOVI               | 354.15    | 353.9110                      | 354.1460  | 353.9110                        | 179.00        |
| 17/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI               | 61460     | 6                             | 61460     | 6                               | 0.00          |
| 17/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI               | 61360     | 6                             | 61360     | 6                               | 0.00          |
| 17/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI               | 61560     | 6                             | 61560     | 6                               | 0.00          |
| 17/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | GOVI On 03-November-11  |        |              | GOVI               | 359.46    | 359.2250                      | 359.4610  | 359.2250                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 24610     | 2                             | 24610     | 2                               | 0.00          |
| 17/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 24510     | 2                             | 24510     | 2                               | 0.00          |
| 17/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 24710     | 2                             | 24710     | 2                               | 0.00          |
| 17/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 17/06/2011 | IGOV On 04-August-11    |        |              | Index Future           | 155.92    | 155.9710                      | 155.9210  | 155.9710                        | 68.00         |
| 17/06/2011 | IGOV On 03-November-11  |        |              | Index Future           | 158.26    | 158.3130                      | 158.2620  | 158.3130                        | 0.00          |
| 17/06/2011 | ILBI On 04-August-11    |        |              | Index Future           | 417.31    | 417.2040                      | 417.3090  | 417.2040                        | 0.00          |
| 17/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 17/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 17/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 17/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 17/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 17/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 17/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 5,000.00      |
| 17/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.69      | 94.3350                       | 5.6900    | 94.3350                         | 0.00          |
| 17/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.74      | 94.2430                       | 5.7400    | 94.2430                         | 15,600.00     |
| 17/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.86      | 94.1170                       | 5.8600    | 94.1170                         | 100.00        |
| 17/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 6.02      | 93.9470                       | 6.0200    | 93.9470                         | 1,000.00      |
| 17/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.08      | 93.8690                       | 6.0800    | 93.8690                         | 5,491.00      |
| 17/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.41      | 93.5340                       | 6.4100    | 93.5340                         | 1,090.00      |
| 17/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.80      | 93.1440                       | 6.8000    | 93.1440                         | 2,890.00      |
| 17/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 7.07      | 92.8930                       | 7.0700    | 92.8930                         | 44,710.00     |
| 17/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.36      | 92.6000                       | 7.3600    | 92.6000                         | 490.00        |
| 17/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.65      | 92.3400                       | 7.6500    | 92.3400                         | 290.00        |
| 17/06/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 7.95      | 6.7400                        | 7.9500    | 6.7400                          | 0.00          |
| 17/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 17/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 17/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | JN02 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | JN02 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | JN02 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | JN05 On 04-August-11   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 17/06/2011 | JN05 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | JN05 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | JN05 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 17/06/2011 | JN05 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | JN05 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 17/06/2011 | JN05 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | JN10 On 04-August-11   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 17/06/2011 | JN10 On 04-August-11   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | JN10 On 04-August-11   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | JN10 On 04-August-11   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 17/06/2011 | JN10 On 04-August-11   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | JN10 On 04-August-11   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 17/06/2011 | JN10 On 04-August-11   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | OTH1 On 04-August-11   |        |              | Index Future | 348.09    | 347.8220                      | 348.0920  | 347.8220                        | 3.00          |
| 17/06/2011 | OTH1 On 03-November-11 |        |              | Index Future | 353.32    | 353.0440                      | 353.3170  | 353.0440                        | 0.00          |
| 17/06/2011 | R157 On 04-August-11   |        |              | Bond Future  | 7.62      | 125.7107                      | 7.6150    | 125.7107                        | 6,656.00      |
| 17/06/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future  | 438       | 0                             | 438       | 0                               | 1,000.00      |
| 17/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future  | 521       | 0                             | 521       | 0                               | 0.00          |
| 17/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future  | 365       | 0                             | 365       | 0                               | 0.00          |
| 17/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future  | 123       | 0                             | 123       | 0                               | 1,320.00      |
| 17/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future  | 613       | 1                             | 613       | 1                               | 440.00        |
| 17/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future  | 1072      | 1                             | 1072      | 1                               | 0.00          |
| 17/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future  | 2322      | 2                             | 2322      | 2                               | 0.00          |
| 17/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future  | 69        | 0                             | 69        | 0                               | 1,320.00      |
| 17/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future  | 354       | 0                             | 354       | 0                               | 440.00        |
| 17/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future  | 671       | 1                             | 671       | 1                               | 0.00          |
| 17/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future  | 1010      | 1                             | 1010      | 1                               | 0.00          |
| 17/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future  | 1755      | 2                             | 1755      | 2                               | 0.00          |
| 17/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future  | 775       | 1                             | 775       | 1                               | 0.00          |
| 17/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future  | 887       | 1                             | 887       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | R157 On 03-November-11 |        |              | Bond Future | 7.74      | 120.7682                      | 7.7380    | 120.7682                        | 3,358.00      |
| 17/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 2249      | 2                             | 2249      | 2                               | 0.00          |
| 17/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 2113      | 2                             | 2113      | 2                               | 0.00          |
| 17/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2389      | 2                             | 2389      | 2                               | 0.00          |
| 17/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 355       | 0                             | 355       | 0                               | 0.00          |
| 17/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 438       | 0                             | 438       | 0                               | 0.00          |
| 17/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 394       | 0                             | 394       | 0                               | 0.00          |
| 17/06/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.88      | 122.6071                      | 7.8770    | 122.6071                        | 0.00          |
| 17/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 2809      | 3                             | 2809      | 3                               | 0.00          |
| 17/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 2932      | 3                             | 2932      | 3                               | 0.00          |
| 17/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 2687      | 3                             | 2687      | 3                               | 0.00          |
| 17/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 751       | 1                             | 751       | 1                               | 0.00          |
| 17/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 662       | 1                             | 662       | 1                               | 0.00          |
| 17/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 706       | 1                             | 706       | 1                               | 0.00          |
| 17/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 8.04      | 117.6576                      | 8.0350    | 117.6576                        | 0.00          |
| 17/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2042      | 2                             | 2042      | 2                               | 0.00          |
| 17/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2137      | 2                             | 2137      | 2                               | 0.00          |
| 17/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 1949      | 2                             | 1949      | 2                               | 0.00          |
| 17/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1427      | 1                             | 1427      | 1                               | 0.00          |
| 17/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1300      | 1                             | 1300      | 1                               | 0.00          |
| 17/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1362      | 1                             | 1362      | 1                               | 0.00          |
| 17/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.64      | 116.9394                      | 8.6430    | 116.9394                        | 11,137.00     |
| 17/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 439       | 0                             | 439       | 0                               | 0.00          |
| 17/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 539       | 1                             | 539       | 1                               | 0.00          |
| 17/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 353       | 0                             | 353       | 0                               | 0.00          |
| 17/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 656       | 1                             | 656       | 1                               | 600.00        |
| 17/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 1990      | 2                             | 1990      | 2                               | 200.00        |
| 17/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 3489      | 3                             | 3489      | 3                               | 0.00          |
| 17/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 9337      | 9                             | 9337      | 9                               | 0.00          |
| 17/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 27        | 0                             | 27        | 0                               | 600.00        |
| 17/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 665       | 1                             | 665       | 1                               | 200.00        |
| 17/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 1458      | 2                             | 1458      | 2                               | 0.00          |
| 17/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 4613      | 5                             | 4613      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 3448      | 4                             | 3448      | 4                               | 0.00          |
| 17/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 3817      | 4                             | 3817      | 4                               | 0.00          |
| 17/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 4207      | 4                             | 4207      | 4                               | 0.00          |
| 17/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.72      | 118.6815                      | 8.7210    | 118.6815                        | 13,789.00     |
| 17/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 4632      | 5                             | 4632      | 5                               | 0.00          |
| 17/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 4918      | 5                             | 4918      | 5                               | 0.00          |
| 17/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3327      | 3                             | 3327      | 3                               | 5,600.00      |
| 17/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 4355      | 4                             | 4355      | 4                               | 0.00          |
| 17/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 2277      | 2                             | 2277      | 2                               | 0.00          |
| 17/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 3061      | 3                             | 3061      | 3                               | 0.00          |
| 17/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 17/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 2107      | 2                             | 2107      | 2                               | 0.00          |
| 17/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.80      | 115.1966                      | 8.8010    | 115.1966                        | 2,500.00      |
| 17/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 5088      | 5                             | 5088      | 5                               | 0.00          |
| 17/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 4836      | 5                             | 4836      | 5                               | 0.00          |
| 17/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 5347      | 5                             | 5347      | 5                               | 0.00          |
| 17/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 3131      | 3                             | 3131      | 3                               | 0.00          |
| 17/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 3502      | 4                             | 3502      | 4                               | 0.00          |
| 17/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 3312      | 3                             | 3312      | 3                               | 0.00          |
| 17/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.88      | 116.9465                      | 8.8840    | 116.9465                        | 0.00          |
| 17/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 5838      | 6                             | 5838      | 6                               | 0.00          |
| 17/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5602      | 6                             | 5602      | 6                               | 0.00          |
| 17/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6079      | 6                             | 6079      | 6                               | 0.00          |
| 17/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 4622      | 5                             | 4622      | 5                               | 0.00          |
| 17/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 5020      | 5                             | 5020      | 5                               | 0.00          |
| 17/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4817      | 5                             | 4817      | 5                               | 0.00          |
| 17/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 214.13    | 214.0700                      | 214.1296  | 214.0700                        | 0.00          |
| 17/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 2130      | 2                             | 2130      | 2                               | 0.00          |
| 17/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 2080      | 2                             | 2080      | 2                               | 0.00          |
| 17/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 2180      | 2                             | 2180      | 2                               | 0.00          |
| 17/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 234.51    | 235.7767                      | 234.5073  | 235.7767                        | 0.00          |
| 17/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 3007      | 4                             | 3007      | 4                               | 0.00          |
| 17/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 3057      | 4                             | 3057      | 4                               | 0.00          |
| 17/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 2957      | 4                             | 2957      | 4                               | 0.00          |
| 17/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.23      | 105.5959                      | 7.2250    | 105.5959                        | 171.00        |
| 17/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 459       | 0                             | 459       | 0                               | 0.00          |
| 17/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 382       | 0                             | 382       | 0                               | 0.00          |
| 17/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 546       | 1                             | 546       | 1                               | 0.00          |
| 17/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 320       | 0                             | 320       | 0                               | 0.00          |
| 17/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 458       | 1                             | 458       | 1                               | 0.00          |
| 17/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 383       | 0                             | 383       | 0                               | 0.00          |
| 17/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.33      | 107.1653                      | 7.3290    | 107.1653                        | 775.00        |
| 17/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2091      | 2                             | 2091      | 2                               | 0.00          |
| 17/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2205      | 2                             | 2205      | 2                               | 0.00          |
| 17/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 1976      | 2                             | 1976      | 2                               | 0.00          |
| 17/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 249       | 0                             | 249       | 0                               | 0.00          |
| 17/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 203       | 0                             | 203       | 0                               | 0.00          |
| 17/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 226       | 0                             | 226       | 0                               | 0.00          |
| 17/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.44      | 104.3859                      | 7.4430    | 104.3859                        | 0.00          |
| 17/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2406      | 2                             | 2406      | 2                               | 0.00          |
| 17/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2511      | 2                             | 2511      | 2                               | 0.00          |
| 17/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2305      | 2                             | 2305      | 2                               | 0.00          |
| 17/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 363       | 0                             | 363       | 0                               | 0.00          |
| 17/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 316       | 0                             | 316       | 0                               | 0.00          |
| 17/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 338       | 0                             | 338       | 0                               | 0.00          |
| 17/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.58      | 105.9707                      | 7.5820    | 105.9707                        | 0.00          |
| 17/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1423      | 1                             | 1423      | 1                               | 0.00          |
| 17/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1494      | 1                             | 1494      | 1                               | 0.00          |
| 17/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1354      | 1                             | 1354      | 1                               | 0.00          |
| 17/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1074      | 1                             | 1074      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 977       | 1                             | 977       | 1                               | 0.00          |
| 17/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1024      | 1                             | 1024      | 1                               | 0.00          |
| 17/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 175.18    | 175.6955                      | 175.1847  | 175.6955                        | 4,935.00      |
| 17/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 174185    | 175                           | 174185    | 175                             | 0.00          |
| 17/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 174235    | 175                           | 174235    | 175                             | 0.00          |
| 17/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 174135    | 175                           | 174135    | 175                             | 0.00          |
| 17/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 177.79    | 178.3049                      | 177.7855  | 178.3049                        | 0.00          |
| 17/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 177285    | 178                           | 177285    | 178                             | 0.00          |
| 17/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 177235    | 178                           | 177235    | 178                             | 0.00          |
| 17/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 177335    | 178                           | 177335    | 178                             | 0.00          |
| 17/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.19      | 103.5553                      | 8.1900    | 103.5553                        | 824.00        |
| 17/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 419       | 0                             | 419       | 0                               | 0.00          |
| 17/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 504       | 1                             | 504       | 1                               | 0.00          |
| 17/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 345       | 0                             | 345       | 0                               | 0.00          |
| 17/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1490      | 2                             | 1490      | 2                               | 0.00          |
| 17/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 1170      | 1                             | 1170      | 1                               | 0.00          |
| 17/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 1324      | 1                             | 1324      | 1                               | 0.00          |
| 17/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.30      | 100.9328                      | 8.3030    | 100.9328                        | 1,630.00      |
| 17/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 1941      | 2                             | 1941      | 2                               | 0.00          |
| 17/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 1805      | 2                             | 1805      | 2                               | 0.00          |
| 17/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2082      | 2                             | 2082      | 2                               | 0.00          |
| 17/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 964       | 1                             | 964       | 1                               | 0.00          |
| 17/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 1138      | 1                             | 1138      | 1                               | 0.00          |
| 17/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 1048      | 1                             | 1048      | 1                               | 0.00          |
| 17/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.43      | 102.4687                      | 8.4260    | 102.4687                        | 0.00          |
| 17/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 2788      | 3                             | 2788      | 3                               | 0.00          |
| 17/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 2654      | 3                             | 2654      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 2926      | 3                             | 2926      | 3                               | 0.00          |
| 17/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1307      | 1                             | 1307      | 1                               | 0.00          |
| 17/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1464      | 1                             | 1464      | 1                               | 0.00          |
| 17/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1383      | 1                             | 1383      | 1                               | 0.00          |
| 17/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.56      | 99.8624                       | 8.5580    | 99.8624                         | 0.00          |
| 17/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 2700      | 3                             | 2700      | 3                               | 0.00          |
| 17/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 2824      | 3                             | 2824      | 3                               | 0.00          |
| 17/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 2580      | 3                             | 2580      | 3                               | 0.00          |
| 17/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1987      | 2                             | 1987      | 2                               | 0.00          |
| 17/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1816      | 2                             | 1816      | 2                               | 0.00          |
| 17/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1899      | 2                             | 1899      | 2                               | 0.00          |
| 17/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.37      | 99.0303                       | 8.3660    | 99.0303                         | 70.00         |
| 17/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 229       | 0                             | 229       | 0                               | 0.00          |
| 17/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 181       | 0                             | 181       | 0                               | 0.00          |
| 17/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 287       | 0                             | 287       | 0                               | 0.00          |
| 17/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1996      | 2                             | 1996      | 2                               | 0.00          |
| 17/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 2439      | 3                             | 2439      | 3                               | 0.00          |
| 17/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 2212      | 2                             | 2212      | 2                               | 0.00          |
| 17/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.47      | 100.5034                      | 8.4710    | 100.5034                        | 2,133.00      |
| 17/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 2531      | 3                             | 2531      | 3                               | 0.00          |
| 17/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 2698      | 3                             | 2698      | 3                               | 0.00          |
| 17/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 2370      | 2                             | 2370      | 2                               | 0.00          |
| 17/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 1192      | 1                             | 1192      | 1                               | 0.00          |
| 17/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 1011      | 1                             | 1011      | 1                               | 0.00          |
| 17/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 1098      | 1                             | 1098      | 1                               | 0.00          |
| 17/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.58      | 97.9989                       | 8.5810    | 97.9989                         | 0.00          |
| 17/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 3383      | 3                             | 3383      | 3                               | 0.00          |
| 17/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 3548      | 4                             | 3548      | 4                               | 0.00          |
| 17/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 3222      | 3                             | 3222      | 3                               | 0.00          |
| 17/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1393      | 1                             | 1393      | 1                               | 0.00          |
| 17/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 1231      | 1                             | 1231      | 1                               | 0.00          |
| 17/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1309      | 1                             | 1309      | 1                               | 0.00          |
| 17/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.70      | 99.4874                       | 8.7010    | 99.4874                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 2865      | 3                             | 2865      | 3                               | 0.00          |
| 17/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 2736      | 3                             | 2736      | 3                               | 0.00          |
| 17/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 2997      | 3                             | 2997      | 3                               | 0.00          |
| 17/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2519      | 3                             | 2519      | 3                               | 0.00          |
| 17/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2741      | 3                             | 2741      | 3                               | 0.00          |
| 17/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2628      | 3                             | 2628      | 3                               | 0.00          |
| 17/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 7.03      | 101.4998                      | 7.0320    | 101.4998                        | 9,866.00      |
| 17/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 296       | 0                             | 296       | 0                               | 0.00          |
| 17/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 353       | 0                             | 353       | 0                               | 0.00          |
| 17/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 247       | 0                             | 247       | 0                               | 0.00          |
| 17/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 429       | 0                             | 429       | 0                               | 0.00          |
| 17/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 313       | 0                             | 313       | 0                               | 0.00          |
| 17/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 367       | 0                             | 367       | 0                               | 0.00          |
| 17/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.14      | 103.0073                      | 7.1440    | 103.0073                        | 0.00          |
| 17/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1394      | 1                             | 1394      | 1                               | 0.00          |
| 17/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1314      | 1                             | 1314      | 1                               | 0.00          |
| 17/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1473      | 1                             | 1473      | 1                               | 0.00          |
| 17/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 171       | 0                             | 171       | 0                               | 0.00          |
| 17/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 209       | 0                             | 209       | 0                               | 0.00          |
| 17/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 190       | 0                             | 190       | 0                               | 0.00          |
| 17/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.28      | 100.8110                      | 7.2770    | 100.8110                        | 0.00          |
| 17/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1570      | 2                             | 1570      | 2                               | 0.00          |
| 17/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1503      | 1                             | 1503      | 1                               | 0.00          |
| 17/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1640      | 2                             | 1640      | 2                               | 0.00          |
| 17/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 275       | 0                             | 275       | 0                               | 0.00          |
| 17/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 313       | 0                             | 313       | 0                               | 0.00          |
| 17/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 17/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.46      | 102.3421                      | 7.4620    | 102.3421                        | 0.00          |
| 17/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 769       | 1                             | 769       | 1                               | 0.00          |
| 17/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 855       | 1                             | 855       | 1                               | 0.00          |
| 17/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 811       | 1                             | 811       | 1                               | 0.00          |
| 17/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 718       | 1                             | 718       | 1                               | 0.00          |
| 17/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 788       | 1                             | 788       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 752       | 1                             | 752       | 1                               | 0.00          |
| 17/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.44      | 93.3764                       | 8.4430    | 93.3764                         | 5,725.00      |
| 17/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 500       | 1                             | 500       | 1                               | 0.00          |
| 17/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 412       | 0                             | 412       | 0                               | 0.00          |
| 17/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 17/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 1416      | 1                             | 1416      | 1                               | 0.00          |
| 17/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1804      | 2                             | 1804      | 2                               | 0.00          |
| 17/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1604      | 2                             | 1604      | 2                               | 0.00          |
| 17/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.54      | 94.7587                       | 8.5370    | 94.7587                         | 600.00        |
| 17/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 2504      | 2                             | 2504      | 2                               | 0.00          |
| 17/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 2674      | 3                             | 2674      | 3                               | 0.00          |
| 17/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 2334      | 2                             | 2334      | 2                               | 0.00          |
| 17/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1438      | 1                             | 1438      | 1                               | 0.00          |
| 17/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 1234      | 1                             | 1234      | 1                               | 0.00          |
| 17/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 1336      | 1                             | 1336      | 1                               | 0.00          |
| 17/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.64      | 92.5669                       | 8.6370    | 92.5669                         | 0.00          |
| 17/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 3418      | 3                             | 3418      | 3                               | 0.00          |
| 17/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 3590      | 4                             | 3590      | 4                               | 0.00          |
| 17/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 3251      | 3                             | 3251      | 3                               | 0.00          |
| 17/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1587      | 2                             | 1587      | 2                               | 0.00          |
| 17/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1403      | 1                             | 1403      | 1                               | 0.00          |
| 17/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1492      | 2                             | 1492      | 2                               | 0.00          |
| 17/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.75      | 93.9693                       | 8.7460    | 93.9693                         | 0.00          |
| 17/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 2964      | 3                             | 2964      | 3                               | 0.00          |
| 17/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3103      | 3                             | 3103      | 3                               | 0.00          |
| 17/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 2828      | 3                             | 2828      | 3                               | 0.00          |
| 17/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 3069      | 3                             | 3069      | 3                               | 0.00          |
| 17/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2821      | 3                             | 2821      | 3                               | 0.00          |
| 17/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2943      | 3                             | 2943      | 3                               | 0.00          |
| 17/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.46      | 91.2472                       | 8.4630    | 91.2472                         | 1,361.00      |
| 17/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 539       | 1                             | 539       | 1                               | 0.00          |
| 17/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 644       | 1                             | 644       | 1                               | 0.00          |
| 17/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 447       | 0                             | 447       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 2051      | 2                             | 2051      | 2                               | 0.00          |
| 17/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1634      | 2                             | 1634      | 2                               | 0.00          |
| 17/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1835      | 2                             | 1835      | 2                               | 0.00          |
| 17/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.55      | 89.2022                       | 8.5500    | 89.2022                         | 5,998.00      |
| 17/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 2537      | 3                             | 2537      | 3                               | 0.00          |
| 17/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 2362      | 2                             | 2362      | 2                               | 0.00          |
| 17/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 2718      | 3                             | 2718      | 3                               | 0.00          |
| 17/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 1260      | 1                             | 1260      | 1                               | 0.00          |
| 17/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1484      | 2                             | 1484      | 2                               | 0.00          |
| 17/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1368      | 1                             | 1368      | 1                               | 0.00          |
| 17/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.64      | 90.5603                       | 8.6400    | 90.5603                         | 0.00          |
| 17/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 3735      | 4                             | 3735      | 4                               | 0.00          |
| 17/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 3556      | 4                             | 3556      | 4                               | 0.00          |
| 17/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 3917      | 4                             | 3917      | 4                               | 0.00          |
| 17/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1596      | 2                             | 1596      | 2                               | 0.00          |
| 17/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1794      | 2                             | 1794      | 2                               | 0.00          |
| 17/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1693      | 2                             | 1693      | 2                               | 0.00          |
| 17/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.74      | 88.5407                       | 8.7360    | 88.5407                         | 0.00          |
| 17/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 3955      | 4                             | 3955      | 4                               | 0.00          |
| 17/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 3791      | 4                             | 3791      | 4                               | 0.00          |
| 17/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 4122      | 4                             | 4122      | 4                               | 0.00          |
| 17/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 2380      | 2                             | 2380      | 2                               | 0.00          |
| 17/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2599      | 3                             | 2599      | 3                               | 0.00          |
| 17/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2488      | 3                             | 2488      | 3                               | 0.00          |
| 17/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.83      | 76.4110                       | 8.8310    | 76.4110                         | 0.00          |
| 17/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 481       | 0                             | 481       | 0                               | 0.00          |
| 17/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 583       | 1                             | 583       | 1                               | 0.00          |
| 17/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 392       | 0                             | 392       | 0                               | 0.00          |
| 17/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 9016      | 9                             | 9016      | 9                               | 0.00          |
| 17/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 17/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3496      | 4                             | 3496      | 4                               | 0.00          |
| 17/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2852      | 3                             | 2852      | 3                               | 0.00          |
| 17/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 3166      | 3                             | 3166      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.89      | 74.3998                       | 8.8940    | 74.3998                         | 1,318.00      |
| 17/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2103      | 2                             | 2103      | 2                               | 0.00          |
| 17/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2281      | 2                             | 2281      | 2                               | 0.00          |
| 17/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 1935      | 2                             | 1935      | 2                               | 0.00          |
| 17/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 3471      | 4                             | 3471      | 4                               | 0.00          |
| 17/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 3019      | 3                             | 3019      | 3                               | 0.00          |
| 17/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 3238      | 3                             | 3238      | 3                               | 0.00          |
| 17/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.96      | 75.5273                       | 8.9580    | 75.5273                         | 0.00          |
| 17/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 3747      | 4                             | 3747      | 4                               | 0.00          |
| 17/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 3949      | 4                             | 3949      | 4                               | 0.00          |
| 17/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 3550      | 4                             | 3550      | 4                               | 0.00          |
| 17/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 3612      | 4                             | 3612      | 4                               | 0.00          |
| 17/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 3247      | 3                             | 3247      | 3                               | 0.00          |
| 17/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 3425      | 3                             | 3425      | 3                               | 0.00          |
| 17/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 9.03      | 73.5287                       | 9.0250    | 73.5287                         | 0.00          |
| 17/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 4176      | 4                             | 4176      | 4                               | 0.00          |
| 17/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4370      | 4                             | 4370      | 4                               | 0.00          |
| 17/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3988      | 4                             | 3988      | 4                               | 0.00          |
| 17/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 4561      | 5                             | 4561      | 5                               | 0.00          |
| 17/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 4180      | 4                             | 4180      | 4                               | 0.00          |
| 17/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 4366      | 4                             | 4366      | 4                               | 0.00          |
| 17/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 130.91    | 131.7546                      | 130.9125  | 131.7546                        | 425.00        |
| 17/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 24912     | 26                            | 24912     | 26                              | 0.00          |
| 17/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 24962     | 26                            | 24962     | 26                              | 0.00          |
| 17/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 24862     | 26                            | 24862     | 26                              | 0.00          |
| 17/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 107.76    | 107.7226                      | 107.7553  | 107.7226                        | 0.00          |
| 17/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 106255    | 106                           | 106255    | 106                             | 0.00          |
| 17/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 106205    | 106                           | 106205    | 106                             | 0.00          |
| 17/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 106305    | 106                           | 106305    | 106                             | 0.00          |
| 17/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 109.36    | 109.3225                      | 109.3551  | 109.3225                        | 0.00          |
| 17/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 108105    | 108                           | 108105    | 108                             | 0.00          |
| 17/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 108055    | 108                           | 108055    | 108                             | 0.00          |
| 17/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 108155    | 108                           | 108155    | 108                             | 0.00          |
| 17/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 106.70    | 106.8666                      | 106.7041  | 106.8666                        | 0.00          |
| 17/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 104204    | 104                           | 104204    | 104                             | 0.00          |
| 17/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 104254    | 104                           | 104254    | 104                             | 0.00          |
| 17/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 104154    | 104                           | 104154    | 104                             | 0.00          |
| 17/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 108.29    | 108.4537                      | 108.2883  | 108.4537                        | 0.00          |
| 17/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 105788    | 106                           | 105788    | 106                             | 0.00          |
| 17/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 105738    | 106                           | 105738    | 106                             | 0.00          |
| 17/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 105838    | 106                           | 105838    | 106                             | 0.00          |
| 17/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.84      | 86.0322                       | 8.8440    | 86.0322                         | 0.00          |
| 17/06/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 7665      | 8                             | 7665      | 8                               | 0.00          |
| 17/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 6756      | 7                             | 6756      | 7                               | 0.00          |
| 17/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 7209      | 7                             | 7209      | 7                               | 0.00          |
| 17/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.92      | 83.7750                       | 8.9150    | 83.7750                         | 0.00          |
| 17/06/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R213 On 03-November-11 | 8.80   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 1728      | 2                             | 1728      | 2                               | 0.00          |
| 17/06/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 917       | 1                             | 917       | 1                               | 0.00          |
| 17/06/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 1321      | 1                             | 1321      | 1                               | 0.00          |
| 17/06/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.99      | 85.0459                       | 8.9890    | 85.0459                         | 0.00          |
| 17/06/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 17/06/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 474       | 0                             | 474       | 0                               | 0.00          |
| 17/06/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 305       | 0                             | 305       | 0                               | 0.00          |
| 17/06/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R213 On 03-May-12      |        |              | Bond Future | 9.06      | 82.8013                       | 9.0620    | 82.8013                         | 0.00          |
| 17/06/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 1427      | 1                             | 1427      | 1                               | 0.00          |
| 17/06/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 1800      | 2                             | 1800      | 2                               | 0.00          |
| 17/06/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 1051      | 1                             | 1051      | 1                               | 0.00          |
| 17/06/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ02 On 04-August-11   |        |              | Bond Future | 0.08      | 175.7081                      | 0.0790    | 175.7081                        | 10,198.00     |
| 17/06/2011 | RZ02 On 04-August-11   | 1.00   | Call         | Bond Future | 25672     | 26                            | 25672     | 26                              | 0.00          |
| 17/06/2011 | RZ02 On 04-August-11   | 1.05   | Call         | Bond Future | 26932     | 27                            | 26932     | 27                              | 0.00          |
| 17/06/2011 | RZ02 On 04-August-11   | 0.95   | Call         | Bond Future | 24400     | 25                            | 24400     | 25                              | 0.00          |
| 17/06/2011 | RZ02 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ02 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ02 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 400.00        |
| 17/06/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 17/06/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 17/06/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 17/06/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.80      | 109.3236                      | 0.8020    | 109.3236                        | 529.00        |



| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2011 | RZ11 On 03-November-11  | 1.00   | Call         | Bond Future        | 1055      | 1                             | 1055      | 1                               | 0.00          |
| 17/06/2011 | RZ11 On 03-November-11  | 1.05   | Call         | Bond Future        | 1319      | 1                             | 1319      | 1                               | 0.00          |
| 17/06/2011 | RZ11 On 03-November-11  | 0.95   | Call         | Bond Future        | 790       | 1                             | 790       | 1                               | 0.00          |
| 17/06/2011 | RZ11 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ11 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ11 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ12 On 04-August-11    |        |              | Bond Future        | 2.04      | 106.8657                      | 2.0440    | 106.8657                        | 3,769.00      |
| 17/06/2011 | RZ12 On 04-August-11    | 2.00   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ12 On 04-August-11    | 1.95   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ12 On 04-August-11    | 2.05   | Call         | Bond Future        | 58        | 0                             | 58        | 0                               | 0.00          |
| 17/06/2011 | RZ12 On 04-August-11    | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ12 On 04-August-11    | 1.95   | Put          | Bond Future        | 919       | 1                             | 919       | 1                               | 0.00          |
| 17/06/2011 | RZ12 On 04-August-11    | 2.00   | Put          | Bond Future        | 429       | 0                             | 429       | 0                               | 0.00          |
| 17/06/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.93      | 108.4492                      | 1.9340    | 108.4492                        | 240.00        |
| 17/06/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 633       | 1                             | 633       | 1                               | 0.00          |
| 17/06/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1110      | 1                             | 1110      | 1                               | 0.00          |
| 17/06/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 154       | 0                             | 154       | 0                               | 0.00          |
| 17/06/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/06/2011 | TRT1 On 04-August-11    |        |              | Index Future       | 349.94    | 349.6830                      | 349.9360  | 349.6830                        | 100.00        |
| 17/06/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 354.65    | 354.3890                      | 354.6470  | 354.3890                        | 0.00          |
| 20/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | AL7T On 04-August-11    |        |              | Index Future       | 384.34    | 384.1700                      | 384.3410  | 384.1700                        | 30.00         |
| 20/06/2011 | AL7T On 03-November-11  |        |              | Index Future       | 390.11    | 389.9360                      | 390.1080  | 389.9360                        | 0.00          |
| 20/06/2011 | ALBI On 04-August-11    |        |              | Index Future       | 353.67    | 353.2590                      | 353.6710  | 353.2590                        | 1,019.00      |
| 20/06/2011 | ALBI On 03-November-11  |        |              | Index Future       | 358.98    | 358.5610                      | 358.9780  | 358.5610                        | 0.00          |
| 20/06/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 20/06/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.03      | 0.0320                        | 0.0311    | 0.0320                          | 22,388.00     |
| 20/06/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.11      | 0.1072                        | 0.1091    | 0.1072                          | 21,898.00     |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | CES1 On 20-April-18     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | CRD1 On 04-August-11    |        |              | Index Future           | 160.12    | 159.9020                      | 160.1160  | 159.9020                        | 2.00          |
| 20/06/2011 | CRD1 On 03-November-11  |        |              | Index Future           | 162.27    | 162.0550                      | 162.2720  | 162.0550                        | 0.00          |
| 20/06/2011 | CS23 On 25-January-23   |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | CS26 On 02-April-26     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | CS33 On 15-September-33 |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/06/2011 | GOVI On 04-August-11    |        |              | GOVI                   | 354.57    | 354.1460                      | 354.5680  | 354.1460                        | 179.00        |
| 20/06/2011 | GOVI On 04-August-11    | 348.00 | Call         | GOVI                   | 65680     | 6                             | 65680     | 6                               | 0.00          |
| 20/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI                   | 65780     | 6                             | 65780     | 6                               | 0.00          |
| 20/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI                   | 65580     | 6                             | 65580     | 6                               | 0.00          |
| 20/06/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | GOVI On 03-November-11  |        |              | GOVI                   | 359.89    | 359.4610                      | 359.8890  | 359.4610                        | 0.00          |
| 20/06/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 28890     | 2                             | 28890     | 2                               | 0.00          |
| 20/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 28790     | 2                             | 28790     | 2                               | 0.00          |
| 20/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 28990     | 2                             | 28990     | 2                               | 0.00          |
| 20/06/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 20/06/2011 | IGOV On 04-August-11    |        |              | Index Future           | 155.71    | 155.9210                      | 155.7100  | 155.9210                        | 68.00         |
| 20/06/2011 | IGOV On 03-November-11  |        |              | Index Future           | 158.05    | 158.2620                      | 158.0460  | 158.2620                        | 0.00          |
| 20/06/2011 | ILBI On 04-August-11    |        |              | Index Future           | 415.98    | 417.3090                      | 415.9800  | 417.3090                        | 0.00          |
| 20/06/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 20/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 20/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 20/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 20/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 20/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 20/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.60      | 94.3900                       | 5.6000    | 94.3900                         | 5,000.00      |
| 20/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.66      | 94.3100                       | 5.6600    | 94.3100                         | 0.00          |
| 20/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.73      | 94.2600                       | 5.7300    | 94.2600                         | 15,600.00     |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.85      | 94.1400                       | 5.8500    | 94.1400                         | 100.00        |
| 20/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.99      | 93.9800                       | 5.9900    | 93.9800                         | 1,000.00      |
| 20/06/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.07      | 93.9200                       | 6.0700    | 93.9200                         | 5,491.00      |
| 20/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.39      | 93.5900                       | 6.3900    | 93.5900                         | 1,090.00      |
| 20/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.80      | 93.2000                       | 6.8000    | 93.2000                         | 2,890.00      |
| 20/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 7.05      | 92.9300                       | 7.0500    | 92.9300                         | 44,710.00     |
| 20/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.33      | 92.6400                       | 7.3300    | 92.6400                         | 490.00        |
| 20/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.62      | 92.3500                       | 7.6200    | 92.3500                         | 290.00        |
| 20/06/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 7.91      | 92.0500                       | 7.9100    | 92.0500                         | 0.00          |
| 20/06/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/06/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/06/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | JN02 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/06/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | JN02 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | JN05 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/06/2011 | JN05 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | JN05 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | JN05 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/06/2011 | JN05 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | JN05 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/06/2011 | JN05 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | JN10 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/06/2011 | JN10 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | JN10 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | JN10 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/06/2011 | JN10 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | JN10 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/06/2011 | JN10 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | OTH1 On 04-August-11    |        |              | Index Future           | 348.45    | 348.0920                      | 348.4450  | 348.0920                        | 3.00          |
| 20/06/2011 | OTH1 On 03-November-11  |        |              | Index Future           | 353.67    | 353.3170                      | 353.6740  | 353.3170                        | 0.00          |
| 20/06/2011 | R157 On 04-August-11    |        |              | Bond Future            | 7.57      | 125.7964                      | 7.5720    | 125.7964                        | 6,656.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future | 488       | 0                             | 488       | 0                               | 1,000.00      |
| 20/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future | 578       | 1                             | 578       | 1                               | 0.00          |
| 20/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future | 407       | 0                             | 407       | 0                               | 0.00          |
| 20/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future | 138       | 0                             | 138       | 0                               | 1,320.00      |
| 20/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future | 678       | 1                             | 678       | 1                               | 440.00        |
| 20/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future | 1170      | 1                             | 1170      | 1                               | 0.00          |
| 20/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future | 2469      | 2                             | 2469      | 2                               | 0.00          |
| 20/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 1,320.00      |
| 20/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future | 284       | 0                             | 284       | 0                               | 440.00        |
| 20/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future | 569       | 1                             | 569       | 1                               | 0.00          |
| 20/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future | 885       | 1                             | 885       | 1                               | 0.00          |
| 20/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future | 1602      | 2                             | 1602      | 2                               | 0.00          |
| 20/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future | 664       | 1                             | 664       | 1                               | 0.00          |
| 20/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future | 770       | 1                             | 770       | 1                               | 0.00          |
| 20/06/2011 | R157 On 03-November-11 |        |              | Bond Future | 7.69      | 120.8559                      | 7.6920    | 120.8559                        | 3,358.00      |
| 20/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 2370      | 2                             | 2370      | 2                               | 0.00          |
| 20/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2513      | 2                             | 2513      | 2                               | 0.00          |
| 20/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 2230      | 2                             | 2230      | 2                               | 0.00          |
| 20/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 386       | 0                             | 386       | 0                               | 0.00          |
| 20/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 311       | 0                             | 311       | 0                               | 0.00          |
| 20/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 347       | 0                             | 347       | 0                               | 0.00          |
| 20/06/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.83      | 122.6958                      | 7.8270    | 122.6958                        | 0.00          |
| 20/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 2923      | 3                             | 2923      | 3                               | 0.00          |
| 20/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 2799      | 3                             | 2799      | 3                               | 0.00          |
| 20/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3049      | 3                             | 3049      | 3                               | 0.00          |
| 20/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 608       | 1                             | 608       | 1                               | 0.00          |
| 20/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 692       | 1                             | 692       | 1                               | 0.00          |
| 20/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 649       | 1                             | 649       | 1                               | 0.00          |
| 20/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.98      | 117.7433                      | 7.9790    | 117.7433                        | 0.00          |
| 20/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2137      | 2                             | 2137      | 2                               | 0.00          |
| 20/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2041      | 2                             | 2041      | 2                               | 0.00          |
| 20/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2235      | 2                             | 2235      | 2                               | 0.00          |
| 20/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1220      | 1                             | 1220      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1341      | 1                             | 1341      | 1                               | 0.00          |
| 20/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1279      | 1                             | 1279      | 1                               | 0.00          |
| 20/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.63      | 117.0423                      | 8.6320    | 117.0423                        | 11,137.00     |
| 20/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 422       | 0                             | 422       | 0                               | 0.00          |
| 20/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 522       | 1                             | 522       | 1                               | 0.00          |
| 20/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 337       | 0                             | 337       | 0                               | 0.00          |
| 20/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 639       | 1                             | 639       | 1                               | 600.00        |
| 20/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 1994      | 2                             | 1994      | 2                               | 200.00        |
| 20/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 3523      | 3                             | 3523      | 3                               | 0.00          |
| 20/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 9433      | 9                             | 9433      | 9                               | 0.00          |
| 20/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 600.00        |
| 20/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 596       | 1                             | 596       | 1                               | 200.00        |
| 20/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 1359      | 1                             | 1359      | 1                               | 0.00          |
| 20/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 4494      | 5                             | 4494      | 5                               | 0.00          |
| 20/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 3328      | 3                             | 3328      | 3                               | 0.00          |
| 20/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 3697      | 4                             | 3697      | 4                               | 0.00          |
| 20/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 4086      | 4                             | 4086      | 4                               | 0.00          |
| 20/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.71      | 118.7825                      | 8.7100    | 118.7825                        | 13,789.00     |
| 20/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 4664      | 5                             | 4664      | 5                               | 0.00          |
| 20/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 4953      | 5                             | 4953      | 5                               | 0.00          |
| 20/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 4384      | 4                             | 4384      | 4                               | 0.00          |
| 20/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3346      | 3                             | 3346      | 3                               | 5,600.00      |
| 20/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 2205      | 2                             | 2205      | 2                               | 0.00          |
| 20/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2979      | 3                             | 2979      | 3                               | 0.00          |
| 20/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1883      | 2                             | 1883      | 2                               | 0.00          |
| 20/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 2038      | 2                             | 2038      | 2                               | 0.00          |
| 20/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.79      | 115.2959                      | 8.7890    | 115.2959                        | 2,500.00      |
| 20/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 5125      | 5                             | 5125      | 5                               | 0.00          |
| 20/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 5386      | 5                             | 5386      | 5                               | 0.00          |
| 20/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 4871      | 5                             | 4871      | 5                               | 0.00          |
| 20/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 3429      | 4                             | 3429      | 4                               | 0.00          |
| 20/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 3062      | 3                             | 3062      | 3                               | 0.00          |
| 20/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 3240      | 3                             | 3240      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.87      | 117.0527                      | 8.8720    | 117.0527                        | 0.00          |
| 20/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 5872      | 6                             | 5872      | 6                               | 0.00          |
| 20/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6114      | 6                             | 6114      | 6                               | 0.00          |
| 20/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5635      | 6                             | 5635      | 6                               | 0.00          |
| 20/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4946      | 5                             | 4946      | 5                               | 0.00          |
| 20/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 4551      | 5                             | 4551      | 5                               | 0.00          |
| 20/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4745      | 5                             | 4745      | 5                               | 0.00          |
| 20/06/2011 | R189 On 04-August-11   |        |              | Bond Future | 214.19    | 214.1296                      | 214.1889  | 214.1296                        | 0.00          |
| 20/06/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 2189      | 2                             | 2189      | 2                               | 0.00          |
| 20/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 2239      | 2                             | 2239      | 2                               | 0.00          |
| 20/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 2139      | 2                             | 2139      | 2                               | 0.00          |
| 20/06/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R197 On 04-August-11   |        |              | Bond Future | 234.58    | 234.5073                      | 234.5808  | 234.5073                        | 30.00         |
| 20/06/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 3081      | 3                             | 3081      | 3                               | 0.00          |
| 20/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 3031      | 3                             | 3031      | 3                               | 0.00          |
| 20/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 3131      | 3                             | 3131      | 3                               | 0.00          |
| 20/06/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.18      | 105.6624                      | 7.1820    | 105.6624                        | 171.00        |
| 20/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 518       | 0                             | 518       | 0                               | 0.00          |
| 20/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 434       | 0                             | 434       | 0                               | 0.00          |
| 20/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 613       | 1                             | 613       | 1                               | 0.00          |
| 20/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 257       | 0                             | 257       | 0                               | 0.00          |
| 20/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 380       | 0                             | 380       | 0                               | 0.00          |
| 20/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 312       | 0                             | 312       | 0                               | 0.00          |
| 20/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.28      | 107.2299                      | 7.2820    | 107.2299                        | 775.00        |
| 20/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2193      | 2                             | 2193      | 2                               | 0.00          |
| 20/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2076      | 2                             | 2076      | 2                               | 0.00          |
| 20/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2310      | 2                             | 2310      | 2                               | 0.00          |
| 20/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 176       | 0                             | 176       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 217       | 0                             | 217       | 0                               | 0.00          |
| 20/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 196       | 0                             | 196       | 0                               | 0.00          |
| 20/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.39      | 104.4533                      | 7.3910    | 104.4533                        | 0.00          |
| 20/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2508      | 2                             | 2508      | 2                               | 0.00          |
| 20/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2405      | 2                             | 2405      | 2                               | 0.00          |
| 20/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2614      | 3                             | 2614      | 3                               | 0.00          |
| 20/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 284       | 0                             | 284       | 0                               | 0.00          |
| 20/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 328       | 0                             | 328       | 0                               | 0.00          |
| 20/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 305       | 0                             | 305       | 0                               | 0.00          |
| 20/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.53      | 106.0373                      | 7.5250    | 106.0373                        | 0.00          |
| 20/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1495      | 1                             | 1495      | 1                               | 0.00          |
| 20/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1424      | 1                             | 1424      | 1                               | 0.00          |
| 20/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1567      | 1                             | 1567      | 1                               | 0.00          |
| 20/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 914       | 1                             | 914       | 1                               | 0.00          |
| 20/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1008      | 1                             | 1008      | 1                               | 0.00          |
| 20/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 20/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 175.24    | 175.1847                      | 175.2393  | 175.1847                        | 18,398.00     |
| 20/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 174239    | 174                           | 174239    | 174                             | 0.00          |
| 20/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 174189    | 174                           | 174189    | 174                             | 0.00          |
| 20/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 174289    | 174                           | 174289    | 174                             | 0.00          |
| 20/06/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 177.84    | 177.7855                      | 177.8406  | 177.7855                        | 400.00        |
| 20/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 177341    | 177                           | 177341    | 177                             | 0.00          |
| 20/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 177291    | 177                           | 177291    | 177                             | 0.00          |
| 20/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 177391    | 177                           | 177391    | 177                             | 0.00          |
| 20/06/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R203 On 04-August-11   |        |              | Bond Future | 8.16      | 103.5884                      | 8.1580    | 103.5884                        | 824.00        |
| 20/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 447       | 0                             | 447       | 0                               | 0.00          |
| 20/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 538       | 1                             | 538       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 368       | 0                             | 368       | 0                               | 0.00          |
| 20/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1361      | 1                             | 1361      | 1                               | 0.00          |
| 20/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 1052      | 1                             | 1052      | 1                               | 0.00          |
| 20/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 1200      | 1                             | 1200      | 1                               | 0.00          |
| 20/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.27      | 100.9647                      | 8.2690    | 100.9647                        | 1,630.00      |
| 20/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2021      | 2                             | 2021      | 2                               | 0.00          |
| 20/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2166      | 2                             | 2166      | 2                               | 0.00          |
| 20/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 1881      | 2                             | 1881      | 2                               | 0.00          |
| 20/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 1059      | 1                             | 1059      | 1                               | 0.00          |
| 20/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 893       | 1                             | 893       | 1                               | 0.00          |
| 20/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 973       | 1                             | 973       | 1                               | 0.00          |
| 20/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.39      | 102.4993                      | 8.3900    | 102.4993                        | 0.00          |
| 20/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 2874      | 3                             | 2874      | 3                               | 0.00          |
| 20/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3015      | 3                             | 3015      | 3                               | 0.00          |
| 20/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 2737      | 3                             | 2737      | 3                               | 0.00          |
| 20/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1390      | 1                             | 1390      | 1                               | 0.00          |
| 20/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1238      | 1                             | 1238      | 1                               | 0.00          |
| 20/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1312      | 1                             | 1312      | 1                               | 0.00          |
| 20/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.52      | 99.8918                       | 8.5200    | 99.8918                         | 0.00          |
| 20/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 2781      | 3                             | 2781      | 3                               | 0.00          |
| 20/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 2658      | 3                             | 2658      | 3                               | 0.00          |
| 20/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 2907      | 3                             | 2907      | 3                               | 0.00          |
| 20/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1740      | 2                             | 1740      | 2                               | 0.00          |
| 20/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1906      | 2                             | 1906      | 2                               | 0.00          |
| 20/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1821      | 2                             | 1821      | 2                               | 0.00          |
| 20/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.35      | 99.0944                       | 8.3500    | 99.0944                         | 70.00         |
| 20/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 227       | 0                             | 227       | 0                               | 0.00          |
| 20/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 178       | 0                             | 178       | 0                               | 0.00          |
| 20/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 285       | 0                             | 285       | 0                               | 0.00          |
| 20/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1908      | 2                             | 1908      | 2                               | 0.00          |
| 20/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 2350      | 2                             | 2350      | 2                               | 0.00          |
| 20/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 2124      | 2                             | 2124      | 2                               | 0.00          |
| 20/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.45      | 100.5656                      | 8.4540    | 100.5656                        | 2,133.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 2570      | 3                             | 2570      | 3                               | 0.00          |
| 20/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 2406      | 2                             | 2406      | 2                               | 0.00          |
| 20/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 2739      | 3                             | 2739      | 3                               | 0.00          |
| 20/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 964       | 1                             | 964       | 1                               | 0.00          |
| 20/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 1140      | 1                             | 1140      | 1                               | 0.00          |
| 20/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 1049      | 1                             | 1049      | 1                               | 0.00          |
| 20/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.56      | 98.0641                       | 8.5630    | 98.0641                         | 0.00          |
| 20/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 3429      | 3                             | 3429      | 3                               | 0.00          |
| 20/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 3266      | 3                             | 3266      | 3                               | 0.00          |
| 20/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 3596      | 4                             | 3596      | 4                               | 0.00          |
| 20/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 1188      | 1                             | 1188      | 1                               | 0.00          |
| 20/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1347      | 1                             | 1347      | 1                               | 0.00          |
| 20/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1265      | 1                             | 1265      | 1                               | 0.00          |
| 20/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.68      | 99.5504                       | 8.6820    | 99.5504                         | 0.00          |
| 20/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 2901      | 3                             | 2901      | 3                               | 0.00          |
| 20/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3034      | 3                             | 3034      | 3                               | 0.00          |
| 20/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 2771      | 3                             | 2771      | 3                               | 0.00          |
| 20/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2684      | 3                             | 2684      | 3                               | 0.00          |
| 20/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2464      | 3                             | 2464      | 3                               | 0.00          |
| 20/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2572      | 3                             | 2572      | 3                               | 0.00          |
| 20/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.99      | 101.5507                      | 6.9890    | 101.5507                        | 9,866.00      |
| 20/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 333       | 0                             | 333       | 0                               | 0.00          |
| 20/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 395       | 0                             | 395       | 0                               | 0.00          |
| 20/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 278       | 0                             | 278       | 0                               | 0.00          |
| 20/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 364       | 0                             | 364       | 0                               | 0.00          |
| 20/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 260       | 0                             | 260       | 0                               | 0.00          |
| 20/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 309       | 0                             | 309       | 0                               | 0.00          |
| 20/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.10      | 103.0573                      | 7.0950    | 103.0573                        | 0.00          |
| 20/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1467      | 1                             | 1467      | 1                               | 0.00          |
| 20/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1548      | 1                             | 1548      | 1                               | 0.00          |
| 20/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1386      | 1                             | 1386      | 1                               | 0.00          |
| 20/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 183       | 0                             | 183       | 0                               | 0.00          |
| 20/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 148       | 0                             | 148       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 20/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.22      | 100.8627                      | 7.2210    | 100.8627                        | 0.00          |
| 20/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1642      | 2                             | 1642      | 2                               | 0.00          |
| 20/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1713      | 2                             | 1713      | 2                               | 0.00          |
| 20/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1574      | 2                             | 1574      | 2                               | 0.00          |
| 20/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 284       | 0                             | 284       | 0                               | 0.00          |
| 20/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 248       | 0                             | 248       | 0                               | 0.00          |
| 20/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 264       | 0                             | 264       | 0                               | 0.00          |
| 20/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.40      | 102.3920                      | 7.3970    | 102.3920                        | 0.00          |
| 20/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 861       | 1                             | 861       | 1                               | 0.00          |
| 20/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 817       | 1                             | 817       | 1                               | 0.00          |
| 20/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 20/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 667       | 1                             | 667       | 1                               | 0.00          |
| 20/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 734       | 1                             | 734       | 1                               | 0.00          |
| 20/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 700       | 1                             | 700       | 1                               | 0.00          |
| 20/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.44      | 93.4104                       | 8.4420    | 93.4104                         | 5,725.00      |
| 20/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 475       | 1                             | 475       | 1                               | 0.00          |
| 20/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 388       | 0                             | 388       | 0                               | 0.00          |
| 20/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 574       | 1                             | 574       | 1                               | 0.00          |
| 20/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 1384      | 1                             | 1384      | 1                               | 0.00          |
| 20/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1775      | 2                             | 1775      | 2                               | 0.00          |
| 20/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1573      | 2                             | 1573      | 2                               | 0.00          |
| 20/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.54      | 94.7974                       | 8.5360    | 94.7974                         | 600.00        |
| 20/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 2488      | 3                             | 2488      | 3                               | 0.00          |
| 20/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 2318      | 2                             | 2318      | 2                               | 0.00          |
| 20/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 2658      | 3                             | 2658      | 3                               | 0.00          |
| 20/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 1213      | 1                             | 1213      | 1                               | 0.00          |
| 20/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1417      | 1                             | 1417      | 1                               | 0.00          |
| 20/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 1314      | 1                             | 1314      | 1                               | 0.00          |
| 20/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.64      | 92.5992                       | 8.6350    | 92.5992                         | 0.00          |
| 20/06/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 3411      | 3                             | 3411      | 3                               | 0.00          |
| 20/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 3243      | 3                             | 3243      | 3                               | 0.00          |
| 20/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 3583      | 4                             | 3583      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1385      | 1                             | 1385      | 1                               | 0.00          |
| 20/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1569      | 2                             | 1569      | 2                               | 0.00          |
| 20/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1474      | 1                             | 1474      | 1                               | 0.00          |
| 20/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.75      | 94.0058                       | 8.7450    | 94.0058                         | 0.00          |
| 20/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 2953      | 3                             | 2953      | 3                               | 0.00          |
| 20/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3091      | 3                             | 3091      | 3                               | 0.00          |
| 20/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 2817      | 3                             | 2817      | 3                               | 0.00          |
| 20/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 3052      | 3                             | 3052      | 3                               | 0.00          |
| 20/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2804      | 3                             | 2804      | 3                               | 0.00          |
| 20/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2927      | 3                             | 2927      | 3                               | 0.00          |
| 20/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.48      | 91.2834                       | 8.4770    | 91.2834                         | 1,361.00      |
| 20/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 483       | 1                             | 483       | 1                               | 0.00          |
| 20/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 583       | 1                             | 583       | 1                               | 0.00          |
| 20/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 397       | 0                             | 397       | 0                               | 0.00          |
| 20/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 2085      | 2                             | 2085      | 2                               | 0.00          |
| 20/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1657      | 2                             | 1657      | 2                               | 0.00          |
| 20/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1863      | 2                             | 1863      | 2                               | 0.00          |
| 20/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.57      | 89.2435                       | 8.5650    | 89.2435                         | 5,998.00      |
| 20/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 2463      | 3                             | 2463      | 3                               | 0.00          |
| 20/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 2642      | 3                             | 2642      | 3                               | 0.00          |
| 20/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 2291      | 2                             | 2291      | 2                               | 0.00          |
| 20/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1501      | 1                             | 1501      | 1                               | 0.00          |
| 20/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 1273      | 1                             | 1273      | 1                               | 0.00          |
| 20/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1383      | 1                             | 1383      | 1                               | 0.00          |
| 20/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.66      | 90.6006                       | 8.6560    | 90.6006                         | 0.00          |
| 20/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 3660      | 4                             | 3660      | 4                               | 0.00          |
| 20/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 3841      | 4                             | 3841      | 4                               | 0.00          |
| 20/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 3483      | 4                             | 3483      | 4                               | 0.00          |
| 20/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1813      | 2                             | 1813      | 2                               | 0.00          |
| 20/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1612      | 2                             | 1612      | 2                               | 0.00          |
| 20/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1710      | 2                             | 1710      | 2                               | 0.00          |
| 20/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.75      | 88.5800                       | 8.7520    | 88.5800                         | 0.00          |
| 20/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 3887      | 4                             | 3887      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 3725      | 4                             | 3725      | 4                               | 0.00          |
| 20/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 4053      | 4                             | 4053      | 4                               | 0.00          |
| 20/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 2401      | 2                             | 2401      | 2                               | 0.00          |
| 20/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2623      | 3                             | 2623      | 3                               | 0.00          |
| 20/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2509      | 2                             | 2509      | 2                               | 0.00          |
| 20/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.82      | 76.4898                       | 8.8200    | 76.4898                         | 0.00          |
| 20/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 466       | 0                             | 466       | 0                               | 0.00          |
| 20/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 569       | 1                             | 569       | 1                               | 0.00          |
| 20/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 377       | 0                             | 377       | 0                               | 0.00          |
| 20/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 9100      | 9                             | 9100      | 9                               | 0.00          |
| 20/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 20/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3394      | 3                             | 3394      | 3                               | 0.00          |
| 20/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2751      | 3                             | 2751      | 3                               | 0.00          |
| 20/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 3064      | 3                             | 3064      | 3                               | 0.00          |
| 20/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.88      | 74.4854                       | 8.8830    | 74.4854                         | 1,318.00      |
| 20/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2114      | 2                             | 2114      | 2                               | 0.00          |
| 20/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 1943      | 2                             | 1943      | 2                               | 0.00          |
| 20/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2294      | 2                             | 2294      | 2                               | 0.00          |
| 20/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2946      | 3                             | 2946      | 3                               | 0.00          |
| 20/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 3393      | 3                             | 3393      | 3                               | 0.00          |
| 20/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 3163      | 3                             | 3163      | 3                               | 0.00          |
| 20/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.95      | 75.6195                       | 8.9470    | 75.6195                         | 0.00          |
| 20/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 3769      | 4                             | 3769      | 4                               | 0.00          |
| 20/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 3571      | 4                             | 3571      | 4                               | 0.00          |
| 20/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 3973      | 4                             | 3973      | 4                               | 0.00          |
| 20/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 3186      | 3                             | 3186      | 3                               | 0.00          |
| 20/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 3548      | 4                             | 3548      | 4                               | 0.00          |
| 20/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 3362      | 3                             | 3362      | 3                               | 0.00          |
| 20/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 9.01      | 73.6198                       | 9.0130    | 73.6198                         | 0.00          |
| 20/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 4204      | 4                             | 4204      | 4                               | 0.00          |
| 20/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4399      | 4                             | 4399      | 4                               | 0.00          |
| 20/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 4015      | 4                             | 4015      | 4                               | 0.00          |
| 20/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 4497      | 5                             | 4497      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 4118      | 4                             | 4118      | 4                               | 0.00          |
| 20/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 4303      | 4                             | 4303      | 4                               | 0.00          |
| 20/06/2011 | R210 On 04-August-11   |        |              | Bond Future | 130.95    | 130.9125                      | 130.9536  | 130.9125                        | 425.00        |
| 20/06/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 24954     | 25                            | 24954     | 25                              | 0.00          |
| 20/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25004     | 25                            | 25004     | 25                              | 0.00          |
| 20/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 24904     | 25                            | 24904     | 25                              | 0.00          |
| 20/06/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R211 On 04-August-11   |        |              | Bond Future | 107.79    | 107.7553                      | 107.7878  | 107.7553                        | 0.00          |
| 20/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 106288    | 106                           | 106288    | 106                             | 0.00          |
| 20/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 106238    | 106                           | 106238    | 106                             | 0.00          |
| 20/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 106338    | 106                           | 106338    | 106                             | 0.00          |
| 20/06/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R211 On 03-November-11 |        |              | Bond Future | 109.39    | 109.3551                      | 109.3879  | 109.3551                        | 529.00        |
| 20/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 108138    | 108                           | 108138    | 108                             | 0.00          |
| 20/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 108088    | 108                           | 108088    | 108                             | 0.00          |
| 20/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 108188    | 108                           | 108188    | 108                             | 0.00          |
| 20/06/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 106.74    | 106.7041                      | 106.7380  | 106.7041                        | 3,852.00      |
| 20/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 104238    | 104                           | 104238    | 104                             | 0.00          |
| 20/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 104288    | 104                           | 104288    | 104                             | 0.00          |
| 20/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 104188    | 104                           | 104188    | 104                             | 0.00          |
| 20/06/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 108.32    | 108.2883                      | 108.3224  | 108.2883                        | 240.00        |
| 20/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 105822    | 106                           | 105822    | 106                             | 0.00          |
| 20/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 105772    | 106                           | 105772    | 106                             | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 105872    | 106                           | 105872    | 106                             | 0.00          |
| 20/06/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.83      | 86.0803                       | 8.8330    | 86.0803                         | 0.00          |
| 20/06/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 7577      | 8                             | 7577      | 8                               | 0.00          |
| 20/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 6668      | 7                             | 6668      | 7                               | 0.00          |
| 20/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 7121      | 7                             | 7121      | 7                               | 0.00          |
| 20/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.90      | 83.8224                       | 8.9040    | 83.8224                         | 0.00          |
| 20/06/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 1641      | 2                             | 1641      | 2                               | 0.00          |
| 20/06/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 830       | 1                             | 830       | 1                               | 0.00          |
| 20/06/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 1234      | 1                             | 1234      | 1                               | 0.00          |
| 20/06/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.98      | 85.1004                       | 8.9780    | 85.1004                         | 0.00          |
| 20/06/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 172       | 0                             | 172       | 0                               | 0.00          |
| 20/06/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 559       | 0                             | 559       | 0                               | 0.00          |
| 20/06/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 20/06/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 03-May-12      |        |              | Bond Future | 9.05      | 82.8475                       | 9.0500    | 82.8475                         | 0.00          |
| 20/06/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 1519      | 1                             | 1519      | 1                               | 0.00          |
| 20/06/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 1892      | 2                             | 1892      | 2                               | 0.00          |
| 20/06/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 1143      | 1                             | 1143      | 1                               | 0.00          |
| 20/06/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ02 On 04-August-11   |        |              | Bond Future | 0.08      | 175.1869                      | 0.0770    | 175.1869                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | RZ02 On 04-August-11   | 1.00   | Call         | Bond Future | 25734     | 26                            | 25734     | 26                              | 0.00          |
| 20/06/2011 | RZ02 On 04-August-11   | 0.95   | Call         | Bond Future | 24461     | 24                            | 24461     | 24                              | 0.00          |
| 20/06/2011 | RZ02 On 04-August-11   | 1.05   | Call         | Bond Future | 26993     | 27                            | 26993     | 27                              | 0.00          |
| 20/06/2011 | RZ02 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ02 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ02 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 20/06/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 20/06/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 20/06/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 20/06/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.80      | 109.3557                      | 0.7960    | 109.3557                        | 0.00          |
| 20/06/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 1087      | 1                             | 1087      | 1                               | 0.00          |
| 20/06/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 822       | 1                             | 822       | 1                               | 0.00          |
| 20/06/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1351      | 1                             | 1351      | 1                               | 0.00          |
| 20/06/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ12 On 04-August-11   |        |              | Bond Future | 2.04      | 106.7001                      | 2.0400    | 106.7001                        | 0.00          |
| 20/06/2011 | RZ12 On 04-August-11   | 2.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ12 On 04-August-11   | 2.05   | Call         | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 20/06/2011 | RZ12 On 04-August-11   | 1.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ12 On 04-August-11   | 1.95   | Put          | Bond Future | 880       | 1                             | 880       | 1                               | 0.00          |
| 20/06/2011 | RZ12 On 04-August-11   | 2.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ12 On 04-August-11   | 2.00   | Put          | Bond Future | 390       | 0                             | 390       | 0                               | 0.00          |
| 20/06/2011 | RZ12 On 03-November-11 |        |              | Bond Future | 1.93      | 108.2853                      | 1.9300    | 108.2853                        | 0.00          |
| 20/06/2011 | RZ12 On 03-November-11 | 2.00   | Call         | Bond Future | 672       | 1                             | 672       | 1                               | 0.00          |
| 20/06/2011 | RZ12 On 03-November-11 | 2.05   | Call         | Bond Future | 1149      | 1                             | 1149      | 1                               | 0.00          |
| 20/06/2011 | RZ12 On 03-November-11 | 1.95   | Call         | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 20/06/2011 | RZ12 On 03-November-11 | 1.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | RZ12 On 03-November-11 | 2.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2011 | RZ12 On 03-November-11 | 2.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/06/2011 | TRT1 On 04-August-11   |        |              | Index Future | 350.36    | 349.9360                      | 350.3600  | 349.9360                        | 100.00        |
| 20/06/2011 | TRT1 On 03-November-11 |        |              | Index Future | 355.08    | 354.6470                      | 355.0770  | 354.6470                        | 0.00          |