



# Derivatives Weekly Statistics Report

From: 13/06/2011 To: 14/06/2011

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 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          |

| Date       | Contract 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 | 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          |

| Date       | Contract 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 | C206 On          | 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 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                             | 8         | 8                               | 0.00          |
| 13/06/2011 | GOVI On          | 04-August-11    | 347.99 | Call         | GOVI               | 78710     | 8                             | 8         | 8                               | 0.00          |
| 13/06/2011 | GOVI On          | 04-August-11    | 348.01 | Call         | GOVI               | 78510     | 8                             | 8         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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                             | 4         | 4                               | 0.00          |
| 13/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 41950     | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 42150     | 5                             | 4         | 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          |
| 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                        | 0.0200    | 0.0200                          | 0.00          |
| 13/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 13/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 13/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 13/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 13/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 13/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.57      | 94.4200                       | 94.4300   | 94.4200                         | 3,891.00      |
| 13/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.61      | 94.3700                       | 94.3900   | 94.3700                         | 5,000.00      |
| 13/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.66      | 94.3200                       | 94.3400   | 94.3200                         | 0.00          |
| 13/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.73      | 94.2500                       | 94.2700   | 94.2500                         | 15,600.00     |
| 13/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.84      | 94.1500                       | 94.1600   | 94.1500                         | 0.00          |
| 13/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.97      | 94.0800                       | 94.0300   | 94.0800                         | 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 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.04      | 93.9500                       | 93.9600   | 93.9500                         | 5,491.00      |
| 13/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.33      | 93.6600                       | 93.6700   | 93.6600                         | 1,090.00      |
| 13/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.70      | 93.2800                       | 93.3000   | 93.2800                         | 2,890.00      |
| 13/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.97      | 93.0300                       | 93.0300   | 93.0300                         | 44,710.00     |
| 13/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.26      | 92.7200                       | 92.7400   | 92.7200                         | 490.00        |
| 13/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.53      | 92.4800                       | 92.4700   | 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    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 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    | 7.75   | Put          | JNOTE                  | 250000    | 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    | 7.25   | Call         | JNOTE                  | 250000    | 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    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 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    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 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                             | 0         | 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                             | 0         | 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                      | 126.0150  | 126.0892                        | 7,196.00      |

| Date       | Contract 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 04-August-11   | 7.50   | Call         | Bond Future | 556       | 1                             | 1         | 1                               | 1,000.00      |
| 13/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future | 649       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future | 471       | 1                             | 0         | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future | 177       | 0                             | 0         | 0                               | 1,320.00      |
| 13/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future | 752       | 1                             | 1         | 1                               | 440.00        |
| 13/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future | 1247      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future | 2533      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future | 61        | 0                             | 0         | 0                               | 1,320.00      |
| 13/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future | 310       | 0                             | 0         | 0                               | 440.00        |
| 13/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future | 592       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future | 898       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future | 1590      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future | 684       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future | 787       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 |        |              | Bond Future | 7.68      | 121.1528                      | 121.0794  | 121.1528                        | 3,358.00      |
| 13/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 2433      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2576      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 2293      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 394       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 319       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 355       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.81      | 122.9968                      | 122.9215  | 122.9968                        | 0.00          |
| 13/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 2983      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 2858      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3109      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 614       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 696       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 654       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.96      | 118.0549                      | 117.9753  | 118.0549                        | 0.00          |
| 13/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2187      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2286      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2090      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1336      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1217      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1275      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.57      | 117.9939                      | 117.7668  | 117.9939                        | 11,137.00     |
| 13/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 651       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 781       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 537       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 929       | 1                             | 1         | 1                               | 600.00        |
| 13/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 2484      | 3                             | 2         | 3                               | 200.00        |
| 13/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 4101      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 10058     | 10                            | 10        | 10                              | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 600.00        |
| 13/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 553       | 1                             | 1         | 1                               | 200.00        |
| 13/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 1228      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 4072      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 2997      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 3335      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 3694      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.64      | 119.7541                      | 119.5217  | 119.7541                        | 13,789.00     |
| 13/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 5157      | 5                             | 5         | 5                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 5457      | 6                             | 5         | 6                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 4866      | 5                             | 5         | 5                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3775      | 4                             | 4         | 4                               | 5,600.00      |
| 13/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 2049      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2770      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1749      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1893      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.72      | 116.2769                      | 116.0488  | 116.2769                        | 2,500.00      |
| 13/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 5575      | 6                             | 6         | 6                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 5845      | 6                             | 6         | 6                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 5310      | 5                             | 5         | 5                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 3223      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2876      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 3046      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.80      | 118.0513                      | 117.8094  | 118.0513                        | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6298      | 6                             | 6         | 6                               | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6052      | 6                             | 6         | 6                               | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6548      | 7                             | 7         | 7                               | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 4335      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4713      | 5                             | 5         | 5                               | 0.00          |
| 13/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4521      | 4                             | 5         | 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                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 1781      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 1881      | 2                             | 2         | 2                               | 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   | 212.05 | 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                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 4031      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 3931      | 4                             | 4         | 4                               | 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   | 231.45 | 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                      | 105.8348  | 105.8591                        | 171.00        |
| 13/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 573       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 487       | 1                             | 0         | 1                               | 0.00          |
| 13/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 669       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 270       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 390       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 325       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.27      | 107.4353                      | 107.4072  | 107.4353                        | 695.00        |
| 13/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2244      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2127      | 2                             | 2         | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2361      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 182       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 223       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 202       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.37      | 104.6586                      | 104.6326  | 104.6586                        | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2554      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2452      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2661      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 287       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 331       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 306       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.51      | 106.2516                      | 106.2206  | 106.2516                        | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1535      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1608      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1463      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 999       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 908       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 953       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R202 On 04-August-11   |        |              | Bond Future | 0.06      | 175.6467                      | 175.7696  | 175.6467                        | 0.00          |
| 13/06/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 26255     | 26                            | 26        | 26                              | 0.00          |
| 13/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 24983     | 25                            | 25        | 25                              | 0.00          |
| 13/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 27515     | 27                            | 28        | 27                              | 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   | 0.95   | 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          |
| 13/06/2011 | R202 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 177.4717  | 177.4717                        | 0.00          |
| 13/06/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 14426     | 14                            | 14        | 14                              | 0.00          |
| 13/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 15803     | 16                            | 16        | 16                              | 0.00          |
| 13/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 13034     | 13                            | 13        | 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          |

| Date       | Contract 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 04-August-11   |        |              | Bond Future | 8.10      | 104.0872                      | 103.9967  | 104.0872                        | 824.00        |
| 13/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 600       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 704       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 506       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1242      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 961       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 1097      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.21      | 101.4721                      | 101.3804  | 101.4721                        | 1,630.00      |
| 13/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2221      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2371      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2075      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 992       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 837       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 912       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.33      | 103.0171                      | 102.9247  | 103.0171                        | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3075      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3219      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 2934      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1319      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1174      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1245      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.46      | 100.4217                      | 100.3247  | 100.4217                        | 0.00          |
| 13/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 2966      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3095      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 2840      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1814      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1654      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1732      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.28      | 99.7121                       | 99.5828   | 99.7121                         | 70.00         |
| 13/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 367       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 300       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 446       | 1                             | 0         | 1                               | 0.00          |
| 13/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1667      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 2069      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1862      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.38      | 101.1954                      | 101.0648  | 101.1954                        | 2,133.00      |
| 13/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 2883      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 2711      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 3059      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 873       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 1034      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 951       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.48      | 98.7038                       | 98.5724   | 98.7038                         | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 3743      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 3574      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 3915      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 1089      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1237      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1161      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.60      | 100.2026                      | 100.0659  | 100.2026                        | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3162      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 3025      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3301      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2307      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2514      | 2                             | 3         | 2                               | 0.00          |
| 13/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2409      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.97      | 101.7169                      | 101.6991  | 101.7169                        | 9,866.00      |
| 13/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 385       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 449       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 327       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 360       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 261       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 307       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.07      | 103.2296                      | 103.2095  | 103.2296                        | 0.00          |
| 13/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1521      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1603      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1439      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 182       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 149       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.19      | 101.0376                      | 101.0179  | 101.0376                        | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1694      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1765      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1625      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 280       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 244       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 261       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.36      | 102.5733                      | 102.5514  | 102.5733                        | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 901       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 947       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 856       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 715       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 650       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 682       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.35      | 94.0374                       | 93.9287   | 94.0374                         | 5,725.00      |
| 13/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 728       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 615       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 853       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 1151      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1489      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1313      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.44      | 95.4359                       | 95.3244   | 95.4359                         | 600.00        |
| 13/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 2861      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 2680      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3042      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 1075      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1257      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 1166      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.54      | 93.2472                       | 93.1388   | 93.2472                         | 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 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 3792      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 3616      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 3972      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1245      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1413      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1326      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.64      | 94.6670                       | 94.5511   | 94.6670                         | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3272      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3128      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3418      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2591      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2823      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2706      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.38      | 91.9558                       | 91.8099   | 91.9558                         | 1,361.00      |
| 13/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 768       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 897       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 652       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1729      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1360      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1538      | 1                             | 2         | 1                               | 0.00          |
| 13/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.46      | 89.9245                       | 89.7759   | 89.9245                         | 5,998.00      |
| 13/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 2897      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3089      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 2710      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1299      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 1099      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1196      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.55      | 91.2949                       | 91.1439   | 91.2949                         | 0.00          |
| 13/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4110      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4300      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 3923      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1618      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1436      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1525      | 1                             | 2         | 1                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.64      | 89.2858                       | 89.1328   | 89.2858                         | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4308      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 4482      | 5                             | 4         | 5                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4137      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2392      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 2187      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2288      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.74      | 77.3812                       | 77.1887   | 77.3812                         | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 719       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 852       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 9714      | 10                            | 10        | 10                              | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 601       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3006      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2422      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2705      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.80      | 75.3898                       | 75.1917   | 75.3898                         | 1,318.00      |
| 13/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2473      | 3                             | 2         | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2287      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2668      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2700      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 3117      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2902      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.87      | 76.5364                       | 76.3406   | 76.5364                         | 0.00          |
| 13/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4177      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 3968      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 4391      | 5                             | 4         | 5                               | 0.00          |
| 13/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2968      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 3308      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 3134      | 3                             | 3         | 3                               | 0.00          |
| 13/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.93      | 74.5561                       | 74.3549   | 74.5561                         | 0.00          |
| 13/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 4597      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 4398      | 5                             | 4         | 5                               | 0.00          |
| 13/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4801      | 5                             | 5         | 5                               | 0.00          |
| 13/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3876      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 4236      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 4052      | 4                             | 4         | 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                            | 26        | 26                              | 0.00          |
| 13/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25716     | 26                            | 26        | 26                              | 0.00          |
| 13/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25816     | 26                            | 26        | 26                              | 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   | 106.05 | 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                      | 107.5942  | 107.5280                        | 0.00          |
| 13/06/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 2291      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 2021      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 2560      | 2                             | 3         | 2                               | 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   | 1.45   | 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                      | 109.1898  | 109.1257                        | 0.00          |
| 13/06/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 2204      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 1943      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 2465      | 2                             | 2         | 2                               | 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 | 1.20   | 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          |
| 13/06/2011 | R212 On 04-August-11   |        |              | Bond Future | 2.04      | 106.6611                      | 106.7293  | 106.6611                        | 0.00          |
| 13/06/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 4364      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 4827      | 5                             | 5         | 5                               | 0.00          |
| 13/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 3899      | 4                             | 4         | 4                               | 0.00          |
| 13/06/2011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R212 On 03-November-11 |        |              | Bond Future | 1.93      | 108.2468                      | 108.3142  | 108.2468                        | 0.00          |
| 13/06/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 5325      | 5                             | 5         | 5                               | 0.00          |
| 13/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 5778      | 6                             | 6         | 6                               | 0.00          |
| 13/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 4869      | 5                             | 5         | 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                       | 86.7908   | 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   | 8.05   | 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   | 7.95   | Put          | Bond Future | 6954      | 7                             | 7         | 7                               | 0.00          |
| 13/06/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 6046      | 6                             | 6         | 6                               | 0.00          |
| 13/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 6498      | 6                             | 6         | 6                               | 0.00          |
| 13/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.83      | 84.7399                       | 84.5391   | 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                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 201       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 604       | 0                             | 1         | 0                               | 0.00          |
| 13/06/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.90      | 86.0284                       | 85.8226   | 86.0284                         | 0.00          |
| 13/06/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 808       | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 1196      | 1                             | 1         | 1                               | 0.00          |
| 13/06/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 417       | 1                             | 0         | 1                               | 0.00          |
| 13/06/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 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                       | 83.5907   | 83.7938                         | 0.00          |
| 13/06/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 2170      | 2                             | 2         | 2                               | 0.00          |
| 13/06/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 2543      | 3                             | 3         | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 1794      | 2                             | 2         | 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                        | 175.7696  | 0.0640                          | 10,198.00     |
| 13/06/2011 | RZ02 On 04-August-11   | 1.00   | Call         | Bond Future | 26255     | 0                             | 26        | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 04-August-11   | 0.95   | Call         | Bond Future | 24983     | 0                             | 25        | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 04-August-11   | 1.05   | Call         | Bond Future | 27515     | 0                             | 28        | 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   | 0.95   | 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                        | 177.4717  | 0.0050                          | 400.00        |
| 13/06/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 0                             | 28        | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 0                             | 29        | 0                               | 0.00          |
| 13/06/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 0                             | 26        | 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 | 1.05   | 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                        | 109.1898  | 0.8450                          | 529.00        |
| 13/06/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 889       | 0                             | 1         | 0                               | 0.00          |
| 13/06/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 624       | 0                             | 1         | 0                               | 0.00          |
| 13/06/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1153      | 0                             | 1         | 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 | 0.95   | 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                        | 106.7293  | 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   | 2.05   | Call         | Bond Future | 88        | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 04-August-11   | 1.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 04-August-11   | 1.95   | Put          | Bond Future | 890       | 0                             | 1         | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 04-August-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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/06/2011 | RZ12 On 04-August-11    | 2.00   | Put          | Bond Future        | 400       | 0                             | 0         | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.93      | 2.0000                        | 108.3142  | 2.0000                          | 240.00        |
| 13/06/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 662       | 0                             | 1         | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1139      | 0                             | 1         | 0                               | 0.00          |
| 13/06/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 183       | 0                             | 0         | 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          |

| Date       | Contract 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 | 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          |
| 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          |

| Date       | Contract 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 | 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      | 0.0264                        | 0.0296    | 0.0264                          | 22,388.00     |
| 14/06/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.11      | 0.1181                        | 0.1127    | 0.1181                          | 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                             | 7         | 8                               | 0.00          |
| 14/06/2011 | GOVI On 04-August-11    | 347.99 | Call         | GOVI               | 74660     | 8                             | 7         | 8                               | 0.00          |
| 14/06/2011 | GOVI On 04-August-11    | 348.01 | Call         | GOVI               | 74460     | 8                             | 7         | 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    | 348.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 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    | 348.00 | 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                             | 4         | 4                               | 0.00          |
| 14/06/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 37840     | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 38040     | 4                             | 4         | 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                        | 0.0200    | 0.0200                          | 0.00          |
| 14/06/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 14/06/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 14/06/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 14/06/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 14/06/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 14/06/2011 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 5.58      | 94.4300                       | 94.4200   | 94.4300                         | 3,891.00      |
| 14/06/2011 | JBAF On 20-July-11      |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 94.3900   | 94.3900                         | 5,000.00      |
| 14/06/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.67      | 94.3400                       | 94.3300   | 94.3400                         | 0.00          |
| 14/06/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.75      | 94.2700                       | 94.2500   | 94.2700                         | 15,600.00     |
| 14/06/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.86      | 94.1600                       | 94.1400   | 94.1600                         | 0.00          |
| 14/06/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.99      | 94.0300                       | 94.0100   | 94.0300                         | 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 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.06      | 93.9600                       | 93.9400   | 93.9600                         | 5,491.00      |
| 14/06/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.35      | 93.6700                       | 93.6500   | 93.6700                         | 1,090.00      |
| 14/06/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.74      | 93.3000                       | 93.2600   | 93.3000                         | 2,890.00      |
| 14/06/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 7.00      | 93.0300                       | 93.0000   | 93.0300                         | 44,710.00     |
| 14/06/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 7.28      | 92.7400                       | 92.7200   | 92.7400                         | 490.00        |
| 14/06/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.55      | 92.4700                       | 92.4500   | 92.4700                         | 290.00        |
| 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    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 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    | 7.75   | Put          | JNOTE                  | 250000    | 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    | 7.25   | Call         | JNOTE                  | 250000    | 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    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 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    | 7.50   | 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                             | 0         | 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                             | 0         | 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                      | 125.9916  | 126.0150                        | 7,196.00      |

| Date       | Contract 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   | 7.50   | Call         | Bond Future | 539       | 1                             | 1         | 1                               | 1,000.00      |
| 14/06/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future | 631       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future | 456       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future | 168       | 0                             | 0         | 0                               | 1,320.00      |
| 14/06/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future | 2509      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future | 733       | 1                             | 1         | 1                               | 440.00        |
| 14/06/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future | 1224      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future | 310       | 0                             | 0         | 0                               | 440.00        |
| 14/06/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future | 61        | 0                             | 0         | 0                               | 1,320.00      |
| 14/06/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future | 596       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future | 906       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future | 1605      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future | 690       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future | 793       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 |        |              | Bond Future | 7.69      | 121.0794                      | 121.0501  | 121.0794                        | 3,358.00      |
| 14/06/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 2407      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2550      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 2267      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 398       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 322       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 358       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.82      | 122.9215                      | 122.8941  | 122.9215                        | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 2960      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 2836      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3086      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 618       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 702       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 659       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.97      | 117.9753                      | 117.9498  | 117.9753                        | 0.00          |
| 14/06/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2169      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2073      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2268      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1224      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1344      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1283      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.58      | 117.7668                      | 117.6063  | 117.7668                        | 11,137.00     |
| 14/06/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 598       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 721       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 491       | 1                             | 0         | 1                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 862       | 1                             | 1         | 1                               | 600.00        |
| 14/06/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 9898      | 10                            | 10        | 10                              | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 2370      | 2                             | 2         | 2                               | 200.00        |
| 14/06/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 3962      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 574       | 1                             | 1         | 1                               | 200.00        |
| 14/06/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 600.00        |
| 14/06/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 1274      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 4187      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 3090      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 3436      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 3802      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.66      | 119.5217                      | 119.3455  | 119.5217                        | 13,789.00     |
| 14/06/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 5030      | 5                             | 5         | 5                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 5326      | 5                             | 5         | 5                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 4741      | 5                             | 5         | 5                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3665      | 4                             | 4         | 4                               | 5,600.00      |
| 14/06/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 2100      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2836      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1795      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1942      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.74      | 116.0488                      | 115.8758  | 116.0488                        | 2,500.00      |
| 14/06/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 5460      | 6                             | 5         | 6                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 5728      | 6                             | 6         | 6                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 5198      | 5                             | 5         | 5                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 3284      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2932      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 3104      | 3                             | 3         | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.82      | 117.8094                      | 117.6307  | 117.8094                        | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6187      | 6                             | 6         | 6                               | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6435      | 7                             | 6         | 7                               | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5944      | 6                             | 6         | 6                               | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4784      | 5                             | 5         | 5                               | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 4400      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 4588      | 5                             | 5         | 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                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 2060      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 1960      | 2                             | 2         | 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                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 4153      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 4253      | 4                             | 4         | 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                      | 105.8136  | 105.8348                        | 171.00        |
| 14/06/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 556       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 651       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 471       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 395       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 273       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 329       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.27      | 107.4072                      | 107.3846  | 107.4072                        | 695.00        |
| 14/06/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2224      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2107      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2340      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 183       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 225       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 205       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.38      | 104.6326                      | 104.6092  | 104.6326                        | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2534      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2432      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 2641      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 290       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 334       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 310       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.51      | 106.2206                      | 106.1992  | 106.2206                        | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1521      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1449      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1594      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 915       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1007      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 961       | 1                             | 1         | 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                            | 175       | 26                              | 0.00          |
| 14/06/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 174874    | 28                            | 175       | 28                              | 0.00          |
| 14/06/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 174974    | 25                            | 175       | 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                            | 178       | 14                              | 0.00          |
| 14/06/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 177987    | 16                            | 178       | 16                              | 0.00          |
| 14/06/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 178087    | 13                            | 178       | 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          |

| Date       | Contract 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 04-August-11   |        |              | Bond Future | 8.12      | 103.9967                      | 103.9444  | 103.9967                        | 824.00        |
| 14/06/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 571       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 480       | 1                             | 0         | 1                               | 0.00          |
| 14/06/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 673       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 983       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 1269      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 1120      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.22      | 101.3804                      | 101.3255  | 101.3804                        | 1,630.00      |
| 14/06/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2181      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2329      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2036      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 1008      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 850       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 927       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.34      | 102.9247                      | 102.8676  | 102.9247                        | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3034      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3177      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 2893      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 1335      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 1189      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 1261      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.47      | 100.3247                      | 100.2657  | 100.3247                        | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 2928      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 2802      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3056      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1674      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1835      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1753      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.30      | 99.5828                       | 99.4645   | 99.5828                         | 70.00         |
| 14/06/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 330       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 403       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 2155      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 1742      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1943      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.40      | 101.0648                      | 100.9397  | 101.0648                        | 2,133.00      |
| 14/06/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 2793      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 2624      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 2967      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 906       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 1072      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 986       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.51      | 98.5724                       | 98.4462   | 98.5724                         | 0.00          |
| 14/06/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 3652      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 3485      | 4                             | 3         | 4                               | 0.00          |
| 14/06/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 3823      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 1124      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 1274      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 1196      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.62      | 100.0659                      | 99.9440   | 100.0659                        | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3090      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3227      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 2955      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2566      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2355      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2459      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.97      | 101.6991                      | 101.6858  | 101.6991                        | 9,866.00      |
| 14/06/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 374       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 317       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 438       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 263       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 364       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 310       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 03-November-11 |        |              | Bond Future | 7.08      | 103.2095                      | 103.1955  | 103.2095                        | 0.00          |
| 14/06/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1509      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1590      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1427      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 184       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 150       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 167       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 |        |              | Bond Future | 7.20      | 101.0179                      | 101.0018  | 101.0179                        | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 1680      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 1751      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1611      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 282       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 246       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 263       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.37      | 102.5514                      | 102.5357  | 102.5514                        | 0.00          |
| 14/06/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 891       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 847       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 937       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 656       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 722       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 688       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.38      | 93.9287                       | 93.7461   | 93.9287                         | 5,725.00      |
| 14/06/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 646       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 763       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 542       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 1599      | 1                             | 2         | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 1243      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 1414      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.48      | 95.3244                       | 95.1354   | 95.3244                         | 600.00        |
| 14/06/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 2734      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 2556      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 2910      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 1132      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 1322      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 1228      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.57      | 93.1388                       | 92.9495   | 93.1388                         | 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 02-February-12 | 9.00   | Call         | Bond Future | 3661      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 3488      | 4                             | 3         | 4                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 3838      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 1300      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1474      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 1385      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.68      | 94.5511                       | 94.3619   | 94.5511                         | 0.00          |
| 14/06/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3165      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3309      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3024      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2909      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2671      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2788      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.39      | 91.8099                       | 91.7006   | 91.8099                         | 1,361.00      |
| 14/06/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 715       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 839       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 605       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 1792      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 1411      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 1594      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.48      | 89.7759                       | 89.6691   | 89.7759                         | 5,998.00      |
| 14/06/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 2822      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3012      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 2638      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 1334      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 1129      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 1228      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.57      | 91.1439                       | 91.0337   | 91.1439                         | 0.00          |
| 14/06/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4032      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4220      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 3846      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1651      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1466      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1557      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.66      | 89.1328                       | 89.0196   | 89.1328                         | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4234      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4064      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 4406      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 2225      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2433      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2327      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.77      | 77.1887                       | 77.0050   | 77.1887                         | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 652       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 777       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 541       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 9530      | 10                            | 10        | 10                              | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3129      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2531      | 2                             | 3         | 2                               | 0.00          |
| 14/06/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2821      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.83      | 75.1917                       | 75.0023   | 75.1917                         | 1,318.00      |
| 14/06/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2372      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2190      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2562      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2783      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 3209      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 2990      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.89      | 76.3406                       | 76.1456   | 76.3406                         | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4059      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 3853      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 4270      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 3042      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 3388      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 3211      | 3                             | 3         | 3                               | 0.00          |
| 14/06/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.96      | 74.3549                       | 74.1547   | 74.3549                         | 0.00          |
| 14/06/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 4481      | 5                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4682      | 5                             | 5         | 5                               | 0.00          |
| 14/06/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 4285      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 4323      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3958      | 4                             | 4         | 4                               | 0.00          |
| 14/06/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 4136      | 4                             | 4         | 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                            | 26        | 26                              | 0.00          |
| 14/06/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25763     | 26                            | 26        | 26                              | 0.00          |
| 14/06/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25663     | 26                            | 26        | 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          |
| 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                             | 106       | 2                               | 0.00          |
| 14/06/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 106140    | 3                             | 106       | 3                               | 0.00          |
| 14/06/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 106240    | 2                             | 106       | 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                             | 108       | 2                               | 0.00          |
| 14/06/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 108089    | 2                             | 108       | 2                               | 0.00          |
| 14/06/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 107989    | 2                             | 108       | 2                               | 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 | 1.20   | 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                             | 104       | 4                               | 0.00          |
| 14/06/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 104382    | 4                             | 104       | 4                               | 0.00          |
| 14/06/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 104282    | 5                             | 104       | 5                               | 0.00          |
| 14/06/2011 | R212 On 04-August-11   | 2.55   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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                             | 106       | 5                               | 0.00          |
| 14/06/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 105869    | 6                             | 106       | 6                               | 0.00          |
| 14/06/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 105969    | 5                             | 106       | 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                       | 86.6042   | 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                             | 6         | 6                               | 0.00          |
| 14/06/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 7141      | 7                             | 7         | 7                               | 0.00          |
| 14/06/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 6685      | 6                             | 7         | 6                               | 0.00          |
| 14/06/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.85      | 84.5391                       | 84.3471   | 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                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 393       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 796       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.92      | 85.8226                       | 85.6333   | 85.8226                         | 0.00          |
| 14/06/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 619       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 1006      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 228       | 0                             | 0         | 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                       | 83.3884   | 83.5907                         | 0.00          |
| 14/06/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 1968      | 2                             | 2         | 2                               | 0.00          |
| 14/06/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 2341      | 3                             | 2         | 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 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 1592      | 2                             | 2         | 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                      | 175.9233  | 175.7696                        | 10,198.00     |
| 14/06/2011 | RZ02 On 04-August-11   | 1.00   | Call         | Bond Future | 26409     | 26                            | 26        | 26                              | 0.00          |
| 14/06/2011 | RZ02 On 04-August-11   | 1.05   | Call         | Bond Future | 27668     | 28                            | 28        | 28                              | 0.00          |
| 14/06/2011 | RZ02 On 04-August-11   | 0.95   | Call         | Bond Future | 25137     | 25                            | 25        | 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                      | 177.4717  | 177.4717                        | 400.00        |
| 14/06/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 28        | 28                              | 0.00          |
| 14/06/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26        | 26                              | 0.00          |
| 14/06/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 29        | 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                      | 109.2915  | 109.1898                        | 529.00        |
| 14/06/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 991       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1255      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 725       | 1                             | 1         | 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                      | 106.8364  | 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                             | 0         | 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                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2011 | RZ12 On 04-August-11   | 2.00   | Put          | Bond Future  | 293       | 0                             | 0         | 0                               | 0.00          |
| 14/06/2011 | RZ12 On 03-November-11 |        |              | Bond Future  | 1.92      | 108.3142                      | 108.4202  | 108.3142                        | 240.00        |
| 14/06/2011 | RZ12 On 03-November-11 | 2.00   | Call         | Bond Future  | 768       | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | RZ12 On 03-November-11 | 2.05   | Call         | Bond Future  | 1245      | 1                             | 1         | 1                               | 0.00          |
| 14/06/2011 | RZ12 On 03-November-11 | 1.95   | Call         | Bond Future  | 289       | 0                             | 0         | 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          |