



# Derivatives Weekly Statistics Report

From: 25/07/2011 To: 25/07/2011

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | AL7T On 04-August-11    |        |              | Index Future       | 388.43    | 389.0040                      | 388.4270  | 389.0040                        | 46.00         |
| 25/07/2011 | AL7T On 03-November-11  |        |              | Index Future       | 394.22    | 394.8090                      | 394.2220  | 394.8090                        | 0.00          |
| 25/07/2011 | ALBI On 04-August-11    |        |              | Index Future       | 356.26    | 356.8140                      | 356.2550  | 356.8140                        | 949.00        |
| 25/07/2011 | ALBI On 03-November-11  |        |              | Index Future       | 361.57    | 362.1390                      | 361.5700  | 362.1390                        | 39.00         |
| 25/07/2011 | C155 On 31-August-11    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | 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 |
|------------|------------------|-----------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | C206 On          | 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C207 On          | 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C208 On          | 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C209 On          | 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 25/07/2011 | C210 On          | 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C211 On          | 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C212 On          | 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C213 On          | 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | C214 On          | 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | CAAD On          | 19-September-11 |        |              | Can-Do Future      | 0.04      | 0.0373                        | 0.0386    | 0.0373                          | 22,388.00     |
| 25/07/2011 | CAAE On          | 19-September-11 |        |              | Can-Do Future      | 0.10      | 0.1056                        | 0.1025    | 0.1056                          | 21,898.00     |
| 25/07/2011 | CES1 On          | 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | CRD1 On          | 04-August-11    |        |              | Index Future       | 161.53    | 161.5760                      | 161.5250  | 161.5760                        | 2.00          |
| 25/07/2011 | CRD1 On          | 03-November-11  |        |              | Index Future       | 163.71    | 163.7630                      | 163.7110  | 163.7630                        | 0.00          |
| 25/07/2011 | CS23 On          | 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | CS26 On          | 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | CS33 On          | 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2011 | GOVI On          | 04-August-11    |        |              | GOVI               | 357.17    | 357.6970                      | 357.1710  | 357.6970                        | 182.00        |
| 25/07/2011 | GOVI On          | 04-August-11    | 348.00 | Call         | GOVI               | 91710     | 10                            | 9         | 10                              | 0.00          |
| 25/07/2011 | GOVI On          | 04-August-11    | 348.01 | Call         | GOVI               | 91610     | 10                            | 9         | 10                              | 0.00          |
| 25/07/2011 | GOVI On          | 04-August-11    | 347.99 | Call         | GOVI               | 91810     | 10                            | 9         | 10                              | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | GOVI On 04-August-11    | 347.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | GOVI On 04-August-11    | 348.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | GOVI On 04-August-11    | 348.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | GOVI On 03-November-11  |        |              | GOVI                   | 362.50    | 363.0350                      | 362.5010  | 363.0350                        | 0.00          |
| 25/07/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 55010     | 6                             | 6         | 6                               | 0.00          |
| 25/07/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 54910     | 6                             | 5         | 6                               | 0.00          |
| 25/07/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 55110     | 6                             | 6         | 6                               | 0.00          |
| 25/07/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 25/07/2011 | IGOV On 04-August-11    |        |              | Index Future           | 156.09    | 156.0430                      | 156.0860  | 156.0430                        | 83.00         |
| 25/07/2011 | IGOV On 03-November-11  |        |              | Index Future           | 158.42    | 158.3720                      | 158.4150  | 158.3720                        | 0.00          |
| 25/07/2011 | ILBI On 04-August-11    |        |              | Index Future           | 422.82    | 416.5390                      | 422.8230  | 416.5390                        | 0.00          |
| 25/07/2011 | ILBI On 02-February-12  |        |              | Index Future           | 409.50    | 409.5000                      | 409.5000  | 409.5000                        | 29.00         |
| 25/07/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 25/07/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 25/07/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 25/07/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 25/07/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 25/07/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 25/07/2011 | JBAF On 17-August-11    |        |              | Jibar Tradeable Future | 5.59      | 94.4100                       | 94.4100   | 94.4100                         | 0.00          |
| 25/07/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.61      | 94.4000                       | 94.3900   | 94.4000                         | 17,600.00     |
| 25/07/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.63      | 94.3900                       | 94.3700   | 94.3900                         | 600.00        |
| 25/07/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.69      | 94.3200                       | 94.3100   | 94.3200                         | 1,000.00      |
| 25/07/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.75      | 94.2600                       | 94.2500   | 94.2600                         | 5,541.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.82      | 94.2100                       | 94.1800   | 94.2100                         | 0.00          |
| 25/07/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.01      | 94.0300                       | 93.9900   | 94.0300                         | 1,090.00      |
| 25/07/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.31      | 93.7400                       | 93.6900   | 93.7400                         | 2,890.00      |
| 25/07/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 6.59      | 93.4700                       | 93.4100   | 93.4700                         | 44,710.00     |
| 25/07/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 6.85      | 93.2100                       | 93.1500   | 93.2100                         | 490.00        |
| 25/07/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 7.13      | 92.9200                       | 92.8700   | 92.9200                         | 290.00        |
| 25/07/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 7.41      | 92.6300                       | 92.5900   | 92.6300                         | 0.00          |
| 25/07/2011 | JN02 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 25/07/2011 | JN02 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN02 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN02 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN02 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN02 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN02 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN05 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 25/07/2011 | JN05 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN05 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN05 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN05 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN05 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN05 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN10 On 04-August-11    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 25/07/2011 | JN10 On 04-August-11    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN10 On 04-August-11    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN10 On 04-August-11    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN10 On 04-August-11    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN10 On 04-August-11    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | JN10 On 04-August-11    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | OTH1 On 04-August-11    |        |              | Index Future           | 350.93    | 351.6680                      | 350.9270  | 351.6680                        | 3.00          |
| 25/07/2011 | OTH1 On 03-November-11  |        |              | Index Future           | 356.16    | 356.9160                      | 356.1630  | 356.9160                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R157 On 04-August-11   |        |              | Bond Future | 7.41      | 126.6933                      | 126.6186  | 126.6933                        | 10,435.00     |
| 25/07/2011 | R157 On 04-August-11   | 7.50   | Call         | Bond Future | 516       | 1                             | 1         | 1                               | 1,000.00      |
| 25/07/2011 | R157 On 04-August-11   | 7.55   | Call         | Bond Future | 661       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R157 On 04-August-11   | 7.45   | Call         | Bond Future | 388       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R157 On 04-August-11   | 7.20   | Call         | Bond Future | 48        | 0                             | 0         | 0                               | 1,320.00      |
| 25/07/2011 | R157 On 04-August-11   | 7.60   | Call         | Bond Future | 821       | 1                             | 1         | 1                               | 440.00        |
| 25/07/2011 | R157 On 04-August-11   | 7.80   | Call         | Bond Future | 1546      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R157 On 04-August-11   | 8.20   | Call         | Bond Future | 3075      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R157 On 04-August-11   | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,320.00      |
| 25/07/2011 | R157 On 04-August-11   | 7.80   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 440.00        |
| 25/07/2011 | R157 On 04-August-11   | 7.60   | Put          | Bond Future | 57        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R157 On 04-August-11   | 7.45   | Put          | Bond Future | 211       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R157 On 04-August-11   | 7.20   | Put          | Bond Future | 857       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R157 On 04-August-11   | 7.55   | Put          | Bond Future | 93        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R157 On 04-August-11   | 7.50   | Put          | Bond Future | 143       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R157 On 03-November-11 |        |              | Bond Future | 7.52      | 121.7530                      | 121.6754  | 121.7530                        | 3,358.00      |
| 25/07/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 2815      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 2658      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 2975      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 122       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 163       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 141       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.63      | 123.6087                      | 123.5294  | 123.6087                        | 0.00          |
| 25/07/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 3336      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 3473      | 4                             | 3         | 4                               | 0.00          |
| 25/07/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 3200      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 430       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 370       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 399       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.78      | 118.6524                      | 118.5723  | 118.6524                        | 0.00          |
| 25/07/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 2451      | 3                             | 2         | 3                               | 0.00          |
| 25/07/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 2558      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 2345      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 994       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 892       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 942       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R186 On 04-August-11   |        |              | Bond Future | 8.52      | 118.6219                      | 118.1932  | 118.6219                        | 13,376.00     |
| 25/07/2011 | R186 On 04-August-11   | 8.25   | Call         | Bond Future | 81        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R186 On 04-August-11   | 8.30   | Call         | Bond Future | 137       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R186 On 04-August-11   | 8.20   | Call         | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R186 On 04-August-11   | 8.35   | Call         | Bond Future | 219       | 0                             | 0         | 0                               | 600.00        |
| 25/07/2011 | R186 On 04-August-11   | 8.70   | Call         | Bond Future | 1897      | 2                             | 2         | 2                               | 200.00        |
| 25/07/2011 | R186 On 04-August-11   | 8.95   | Call         | Bond Future | 3991      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R186 On 04-August-11   | 9.70   | Call         | Bond Future | 10460     | 11                            | 10        | 11                              | 0.00          |
| 25/07/2011 | R186 On 04-August-11   | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 600.00        |
| 25/07/2011 | R186 On 04-August-11   | 8.95   | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 200.00        |
| 25/07/2011 | R186 On 04-August-11   | 8.70   | Put          | Bond Future | 214       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R186 On 04-August-11   | 8.20   | Put          | Bond Future | 3155      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R186 On 04-August-11   | 8.35   | Put          | Bond Future | 1860      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R186 On 04-August-11   | 8.30   | Put          | Bond Future | 2265      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R186 On 04-August-11   | 8.25   | Put          | Bond Future | 2698      | 2                             | 3         | 2                               | 0.00          |
| 25/07/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.60      | 120.3709                      | 119.9405  | 120.3709                        | 13,414.00     |
| 25/07/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 4977      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 5298      | 6                             | 5         | 6                               | 0.00          |
| 25/07/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 4665      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3505      | 4                             | 4         | 4                               | 5,600.00      |
| 25/07/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 958       | 1                             | 1         | 1                               | 1,275.00      |
| 25/07/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 1702      | 2                             | 2         | 2                               | 425.00        |
| 25/07/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 2510      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 5626      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 1058      | 1                             | 1         | 1                               | 1,275.00      |
| 25/07/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 2940      | 3                             | 3         | 3                               | 425.00        |
| 25/07/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 4031      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 5724      | 5                             | 6         | 5                               | 0.00          |
| 25/07/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 1429      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 2081      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 1172      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 1294      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.67      | 116.9102                      | 116.4783  | 116.9102                        | 2,500.00      |
| 25/07/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 5463      | 6                             | 5         | 6                               | 0.00          |
| 25/07/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 5187      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 5745      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 2347      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2671      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 2504      | 2                             | 3         | 2                               | 0.00          |
| 25/07/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.75      | 118.6637                      | 118.2219  | 118.6637                        | 0.00          |
| 25/07/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6184      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5931      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6441      | 7                             | 6         | 7                               | 0.00          |
| 25/07/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3815      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4179      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3994      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R189 On 04-August-11   |        |              | Bond Future | 214.85    | 214.8640                      | 214.8538  | 214.8640                        | 0.00          |
| 25/07/2011 | R189 On 04-August-11   | 212.00 | Call         | Bond Future | 2854      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R189 On 04-August-11   | 212.05 | Call         | Bond Future | 2804      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R189 On 04-August-11   | 211.95 | Call         | Bond Future | 2904      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R189 On 04-August-11   | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R189 On 04-August-11   | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R189 On 04-August-11   | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R197 On 04-August-11   |        |              | Bond Future | 235.13    | 235.1281                      | 235.1263  | 235.1281                        | 30.00         |
| 25/07/2011 | R197 On 04-August-11   | 231.50 | Call         | Bond Future | 3626      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R197 On 04-August-11   | 231.45 | Call         | Bond Future | 3676      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R197 On 04-August-11   | 231.55 | Call         | Bond Future | 3576      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R197 On 04-August-11   | 231.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R197 On 04-August-11   | 231.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R197 On 04-August-11   | 231.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R201 On 04-August-11   |        |              | Bond Future | 7.01      | 106.3664                      | 106.3086  | 106.3664                        | 395.00        |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R201 On 04-August-11   | 7.25   | Call         | Bond Future | 736       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R201 On 04-August-11   | 7.20   | Call         | Bond Future | 598       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R201 On 04-August-11   | 7.30   | Call         | Bond Future | 880       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R201 On 04-August-11   | 7.30   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R201 On 04-August-11   | 7.20   | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R201 On 04-August-11   | 7.25   | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R201 On 03-November-11 |        |              | Bond Future | 7.10      | 107.9355                      | 107.8760  | 107.9355                        | 953.00        |
| 25/07/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 2582      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 2454      | 3                             | 2         | 3                               | 0.00          |
| 25/07/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 2709      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 61        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 81        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 71        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R201 On 02-February-12 |        |              | Bond Future | 7.19      | 105.1702                      | 105.1100  | 105.1702                        | 0.00          |
| 25/07/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 2890      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 3004      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 2779      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 181       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 153       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R201 On 03-May-12      |        |              | Bond Future | 7.31      | 106.7492                      | 106.6868  | 106.7492                        | 0.00          |
| 25/07/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 1743      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 1823      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 1663      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 733       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 657       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 695       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R202 On 04-August-11   |        |              | Bond Future | 174.52    | 174.5205                      | 174.5193  | 174.5205                        | 22,118.00     |
| 25/07/2011 | R202 On 04-August-11   | 1.00   | Call         | Bond Future | 173519    | 174                           | 174       | 174                             | 0.00          |
| 25/07/2011 | R202 On 04-August-11   | 0.95   | Call         | Bond Future | 173569    | 174                           | 174       | 174                             | 0.00          |
| 25/07/2011 | R202 On 04-August-11   | 1.05   | Call         | Bond Future | 173469    | 173                           | 173       | 173                             | 0.00          |
| 25/07/2011 | R202 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R202 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R202 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R202 On 03-November-11 |        |              | Bond Future | 177.09    | 177.0964                      | 177.0948  | 177.0964                        | 400.00        |
| 25/07/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 176595    | 177                           | 177       | 177                             | 0.00          |
| 25/07/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 176545    | 177                           | 177       | 177                             | 0.00          |
| 25/07/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 176645    | 177                           | 177       | 177                             | 0.00          |
| 25/07/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R203 On 04-August-11   |        |              | Bond Future | 7.99      | 104.6562                      | 104.5411  | 104.6562                        | 824.00        |
| 25/07/2011 | R203 On 04-August-11   | 8.00   | Call         | Bond Future | 387       | 1                             | 0         | 1                               | 0.00          |
| 25/07/2011 | R203 On 04-August-11   | 8.05   | Call         | Bond Future | 525       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R203 On 04-August-11   | 7.95   | Call         | Bond Future | 274       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R203 On 04-August-11   | 7.95   | Put          | Bond Future | 466       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R203 On 04-August-11   | 8.05   | Put          | Bond Future | 238       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R203 On 04-August-11   | 8.00   | Put          | Bond Future | 339       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R203 On 03-November-11 |        |              | Bond Future | 8.09      | 102.0427                      | 101.9227  | 102.0427                        | 1,604.00      |
| 25/07/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 2381      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 2550      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 2218      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 593       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 474       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 530       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R203 On 02-February-12 |        |              | Bond Future | 8.20      | 103.5959                      | 103.4762  | 103.5959                        | 0.00          |
| 25/07/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 3274      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 3121      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 3430      | 4                             | 3         | 4                               | 0.00          |
| 25/07/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 834       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 955       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 892       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.33      | 100.9891                      | 100.8660  | 100.9891                        | 0.00          |
| 25/07/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 3152      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 3290      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 3017      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1450      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1308      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1377      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R204 On 04-August-11   |        |              | Bond Future | 8.17      | 100.2858                      | 100.1556  | 100.2858                        | 220.00        |
| 25/07/2011 | R204 On 04-August-11   | 8.00   | Call         | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R204 On 04-August-11   | 7.95   | Call         | Bond Future | 61        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R204 On 04-August-11   | 8.05   | Call         | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R204 On 04-August-11   | 8.05   | Put          | Bond Future | 813       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R204 On 04-August-11   | 7.95   | Put          | Bond Future | 1258      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R204 On 04-August-11   | 8.00   | Put          | Bond Future | 1025      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.27      | 101.7671                      | 101.6356  | 101.7671                        | 2,130.00      |
| 25/07/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 3052      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 2860      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 3248      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 491       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 612       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 549       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.37      | 99.2876                       | 99.1501   | 99.2876                         | 0.00          |
| 25/07/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 3976      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 4161      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 3794      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 879       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 758       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 816       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.48      | 100.7766                      | 100.6388  | 100.7766                        | 0.00          |
| 25/07/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 3308      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 3163      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 3456      | 4                             | 3         | 4                               | 0.00          |
| 25/07/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1889      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2079      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1982      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R206 On 04-August-11   |        |              | Bond Future | 6.76      | 102.1951                      | 102.1617  | 102.1951                        | 9,866.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 553       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 658       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 454       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.84      | 103.7023                      | 103.6700  | 103.7023                        | 0.00          |
| 25/07/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 1866      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 1958      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 1775      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 57        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.93      | 101.5177                      | 101.4854  | 101.5177                        | 0.00          |
| 25/07/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 2027      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 1951      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 2105      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 117       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 138       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 126       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 03-May-12      |        |              | Bond Future | 7.07      | 103.0409                      | 103.0078  | 103.0409                        | 0.00          |
| 25/07/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1122      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1175      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1070      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 473       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 422       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 447       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R207 On 04-August-11   |        |              | Bond Future | 8.28      | 94.5832                       | 94.3529   | 94.5832                         | 6,115.00      |
| 25/07/2011 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 361       | 1                             | 0         | 1                               | 0.00          |
| 25/07/2011 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 247       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 503       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 377       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 697       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 522       | 0                             | 1         | 0                               | 0.00          |
| 25/07/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.37      | 95.9788                       | 95.7488   | 95.9788                         | 600.00        |
| 25/07/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 2874      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 2678      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3071      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 680       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 831       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 754       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.46      | 93.8025                       | 93.5679   | 93.8025                         | 0.00          |
| 25/07/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 3892      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 4082      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 3705      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 1073      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 926       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 997       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.56      | 95.2067                       | 94.9734   | 95.2067                         | 0.00          |
| 25/07/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 3309      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3160      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 3462      | 4                             | 3         | 4                               | 0.00          |
| 25/07/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2213      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2433      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2321      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R208 On 04-August-11   |        |              | Bond Future | 8.30      | 92.4384                       | 92.2609   | 92.4384                         | 1,511.00      |
| 25/07/2011 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 345       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 483       | 1                             | 0         | 1                               | 0.00          |
| 25/07/2011 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 237       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 863       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 495       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 664       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.38      | 90.4082                       | 90.2287   | 90.4082                         | 6,037.00      |
| 25/07/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 2924      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3134      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 2720      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 591       | 1                             | 1         | 1                               | 1,995.00      |
| 25/07/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 3570      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 1092      | 1                             | 1         | 1                               | 665.00        |
| 25/07/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 1645      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 1549      | 1                             | 2         | 1                               | 665.00        |
| 25/07/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 553       | 1                             | 1         | 1                               | 1,995.00      |
| 25/07/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 2200      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 856       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 3234      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 691       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 770       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.47      | 91.7850                       | 91.5979   | 91.7850                         | 0.00          |
| 25/07/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4199      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4001      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 4400      | 5                             | 4         | 5                               | 0.00          |
| 25/07/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 1082      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 1242      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 1160      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.56      | 89.7642                       | 89.5759   | 89.7642                         | 0.00          |
| 25/07/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 4382      | 5                             | 4         | 5                               | 0.00          |
| 25/07/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 4564      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 4204      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2016      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1826      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1919      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R209 On 04-August-11   |        |              | Bond Future | 8.89      | 76.4189                       | 76.0661   | 76.4189                         | 0.00          |
| 25/07/2011 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 35        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 8583      | 9                             | 9         | 9                               | 0.00          |
| 25/07/2011 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3536      | 3                             | 4         | 3                               | 0.00          |
| 25/07/2011 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2728      | 2                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 3127      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.95      | 74.3998                       | 74.0436   | 74.3998                         | 1,316.00      |
| 25/07/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 1537      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 1698      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 1386      | 2                             | 1         | 2                               | 0.00          |
| 25/07/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 3364      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 2878      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 3114      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R209 On 02-February-12 |        |              | Bond Future | 9.02      | 75.5349                       | 75.1754   | 75.5349                         | 0.00          |
| 25/07/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 3204      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 3398      | 4                             | 3         | 4                               | 0.00          |
| 25/07/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 3015      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 3521      | 3                             | 4         | 3                               | 0.00          |
| 25/07/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 3140      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 3326      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2011 | R209 On 03-May-12      |        |              | Bond Future | 9.09      | 73.5211                       | 73.1587   | 73.5211                         | 0.00          |
| 25/07/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3681      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3500      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3867      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 4139      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 4534      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 4332      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2011 | R210 On 04-August-11   |        |              | Bond Future | 131.26    | 131.2628                      | 131.2619  | 131.2628                        | 615.00        |
| 25/07/2011 | R210 On 04-August-11   | 106.00 | Call         | Bond Future | 25262     | 25                            | 25        | 25                              | 0.00          |
| 25/07/2011 | R210 On 04-August-11   | 106.05 | Call         | Bond Future | 25212     | 25                            | 25        | 25                              | 0.00          |
| 25/07/2011 | R210 On 04-August-11   | 105.95 | Call         | Bond Future | 25312     | 25                            | 25        | 25                              | 0.00          |
| 25/07/2011 | R210 On 04-August-11   | 105.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R210 On 04-August-11   | 106.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R210 On 04-August-11   | 106.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R211 On 04-August-11   |        |              | Bond Future | 108.48    | 108.4869                      | 108.4842  | 108.4869                        | 0.00          |
| 25/07/2011 | R211 On 04-August-11   | 1.50   | Call         | Bond Future | 106984    | 107                           | 107       | 107                             | 0.00          |
| 25/07/2011 | R211 On 04-August-11   | 1.45   | Call         | Bond Future | 107034    | 107                           | 107       | 107                             | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R211 On 04-August-11   | 1.55   | Call         | Bond Future | 106934    | 107                           | 107       | 107                             | 0.00          |
| 25/07/2011 | R211 On 04-August-11   | 1.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R211 On 04-August-11   | 1.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R211 On 04-August-11   | 1.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R211 On 03-November-11 |        |              | Bond Future | 110.09    | 110.0882                      | 110.0852  | 110.0882                        | 529.00        |
| 25/07/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 108835    | 109                           | 109       | 109                             | 0.00          |
| 25/07/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 108785    | 109                           | 109       | 109                             | 0.00          |
| 25/07/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 108885    | 109                           | 109       | 109                             | 0.00          |
| 25/07/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R212 On 04-August-11   |        |              | Bond Future | 106.70    | 106.6985                      | 106.6977  | 106.6985                        | 3,852.00      |
| 25/07/2011 | R212 On 04-August-11   | 2.50   | Call         | Bond Future | 104198    | 104                           | 104       | 104                             | 0.00          |
| 25/07/2011 | R212 On 04-August-11   | 2.55   | Call         | Bond Future | 104148    | 104                           | 104       | 104                             | 0.00          |
| 25/07/2011 | R212 On 04-August-11   | 2.45   | Call         | Bond Future | 104248    | 104                           | 104       | 104                             | 0.00          |
| 25/07/2011 | R212 On 04-August-11   | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R212 On 04-August-11   | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R212 On 04-August-11   | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R212 On 03-November-11 |        |              | Bond Future | 108.27    | 108.2733                      | 108.2724  | 108.2733                        | 240.00        |
| 25/07/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 105772    | 106                           | 106       | 106                             | 0.00          |
| 25/07/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 105722    | 106                           | 106       | 106                             | 0.00          |
| 25/07/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 105822    | 106                           | 106       | 106                             | 0.00          |
| 25/07/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 04-August-11   |        |              | Bond Future | 8.85      | 86.4264                       | 86.0723   | 86.4264                         | 0.00          |
| 25/07/2011 | R213 On 04-August-11   | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 04-August-11   | 8.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 04-August-11   | 7.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 04-August-11   | 7.95   | Put          | Bond Future | 7673      | 7                             | 8         | 7                               | 0.00          |
| 25/07/2011 | R213 On 04-August-11   | 8.05   | Put          | Bond Future | 6764      | 6                             | 7         | 6                               | 0.00          |
| 25/07/2011 | R213 On 04-August-11   | 8.00   | Put          | Bond Future | 7217      | 7                             | 7         | 7                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.92      | 84.1637                       | 83.7987   | 84.1637                         | 0.00          |
| 25/07/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 1752      | 1                             | 2         | 1                               | 0.00          |
| 25/07/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 941       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 1345      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.99      | 85.4446                       | 85.0770   | 85.4446                         | 0.00          |
| 25/07/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 62        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 450       | 1                             | 0         | 1                               | 0.00          |
| 25/07/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 328       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 03-May-12      |        |              | Bond Future | 9.07      | 83.1869                       | 82.8090   | 83.1869                         | 0.00          |
| 25/07/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 1388      | 2                             | 1         | 2                               | 0.00          |
| 25/07/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 1761      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 1012      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ02 On 04-August-11   |        |              | Bond Future | 0.10      | 175.2175                      | 174.4540  | 175.2175                        | 0.00          |
| 25/07/2011 | RZ02 On 04-August-11   | 1.00   | Call         | Bond Future | 24940     | 25                            | 25        | 25                              | 0.00          |
| 25/07/2011 | RZ02 On 04-August-11   | 0.95   | Call         | Bond Future | 23667     | 24                            | 24        | 24                              | 0.00          |
| 25/07/2011 | RZ02 On 04-August-11   | 1.05   | Call         | Bond Future | 26199     | 26                            | 26        | 26                              | 0.00          |
| 25/07/2011 | RZ02 On 04-August-11   | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ02 On 04-August-11   | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ02 On 04-August-11   | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 177.4717  | 177.4717                        | 0.00          |
| 25/07/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 28        | 28                              | 0.00          |
| 25/07/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 29        | 29                              | 0.00          |
| 25/07/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26        | 26                              | 0.00          |
| 25/07/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ11 On 03-November-11 |        |              | Bond Future  | 0.77      | 109.4951                      | 109.5273  | 109.4951                        | 0.00          |
| 25/07/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future  | 1226      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future  | 961       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future  | 1491      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ12 On 04-August-11   |        |              | Bond Future  | 2.03      | 106.8072                      | 106.8462  | 106.8072                        | 0.00          |
| 25/07/2011 | RZ12 On 04-August-11   | 2.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ12 On 04-August-11   | 2.05   | Call         | Bond Future  | 204       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ12 On 04-August-11   | 1.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ12 On 04-August-11   | 1.95   | Put          | Bond Future  | 773       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | RZ12 On 04-August-11   | 2.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ12 On 04-August-11   | 2.00   | Put          | Bond Future  | 283       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ12 On 03-November-11 |        |              | Bond Future  | 1.92      | 108.3913                      | 108.4299  | 108.3913                        | 0.00          |
| 25/07/2011 | RZ12 On 03-November-11 | 2.00   | Call         | Bond Future  | 778       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | RZ12 On 03-November-11 | 2.05   | Call         | Bond Future  | 1255      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2011 | RZ12 On 03-November-11 | 1.95   | Call         | Bond Future  | 298       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ12 On 03-November-11 | 1.95   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ12 On 03-November-11 | 2.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | RZ12 On 03-November-11 | 2.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2011 | TRT1 On 04-August-11   |        |              | Index Future | 353.03    | 353.5600                      | 353.0330  | 353.5600                        | 100.00        |
| 25/07/2011 | TRT1 On 03-November-11 |        |              | Index Future | 357.81    | 358.3440                      | 357.8110  | 358.3440                        | 0.00          |