



# Derivatives Weekly Statistics Report

From: 19/12/2011 To: 22/12/2011

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | AL7T On 02-February-12  |        |              | Index Future       | 408.10    | 407.0590                      | 408.0970  | 407.0590                        | 16.00         |
| 19/12/2011 | AL7T On 03-May-12       |        |              | Index Future       | 413.98    | 412.9510                      | 413.9830  | 412.9510                        | 0.00          |
| 19/12/2011 | ALBI On 02-February-12  |        |              | Index Future       | 371.87    | 370.9860                      | 371.8650  | 370.9860                        | 1,038.00      |
| 19/12/2011 | ALBI On 03-May-12       |        |              | Index Future       | 377.23    | 376.3560                      | 377.2280  | 376.3560                        | 0.00          |
| 19/12/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | C207 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C208 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 19/12/2011 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C211 On 31-January-17  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | CAAK On 19-December-11 |        |              | Can-Do Future      | 0.48      | 0.4142                        | 0.4755    | 0.4142                          | 0.00          |
| 19/12/2011 | CAAL On 19-December-11 |        |              | Can-Do Future      | 0.28      | 0.2755                        | 0.2755    | 0.2755                          | 0.00          |
| 19/12/2011 | CAAM On 19-December-11 |        |              | Can-Do Future      | 0.00      | 0.0037                        | 0.0000    | 0.0037                          | 0.00          |
| 19/12/2011 | CAAN On 30-March-12    |        |              | Can-Do Future      | 0.50      | 0.5069                        | 0.4980    | 0.5069                          | 100,000.00    |
| 19/12/2011 | CAAO On 30-March-12    |        |              | Can-Do Future      | 0.04      | 0.0499                        | 0.0446    | 0.0499                          | 100,000.00    |
| 19/12/2011 | CAAP On 19-December-11 |        |              | Can-Do Future      | 0.00      | 0.0051                        | 0.0000    | 0.0051                          | 0.00          |
| 19/12/2011 | CAAR On 19-December-11 |        |              | Can-Do Future      | 0.38      | 0.3622                        | 0.3755    | 0.3622                          | 0.00          |
| 19/12/2011 | CAAS On 31-January-12  |        |              | Can-Do Future      | 0.17      | 0.1512                        | 0.1701    | 0.1512                          | 12,500.00     |
| 19/12/2011 | CAAT On 29-February-12 |        |              | Can-Do Future      | 0.14      | 0.1221                        | 0.1357    | 0.1221                          | 12,500.00     |
| 19/12/2011 | CAAU On 31-January-12  |        |              | Can-Do Future      | 0.02      | 0.0177                        | 0.0170    | 0.0177                          | 19,481.00     |
| 19/12/2011 | CAAV On 29-February-12 |        |              | Can-Do Future      | 0.04      | 0.0456                        | 0.0421    | 0.0456                          | 12,987.00     |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 19/12/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/12/2011 | GOVI On 02-February-12  |        |              | GOVI               | 373.30    | 372.4640                      | 373.2980  | 372.4640                        | 184.00        |
| 19/12/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 42980     | 3                             | 4         | 3                               | 0.00          |
| 19/12/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 42880     | 3                             | 4         | 3                               | 0.00          |
| 19/12/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 43080     | 3                             | 4         | 3                               | 0.00          |
| 19/12/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | GOVI On 03-May-12       |        |              | GOVI               | 378.68    | 377.8550                      | 378.6820  | 377.8550                        | 0.00          |
| 19/12/2011 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 33080     | 4                             | 3         | 4                               | 0.00          |
| 19/12/2011 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 33280     | 4                             | 3         | 4                               | 0.00          |
| 19/12/2011 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 33180     | 4                             | 3         | 4                               | 0.00          |
| 19/12/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 19/12/2011 | IGOV On 02-February-12  |        |              | Index Future       | 167.75    | 167.4910                      | 167.7540  | 167.4910                        | 508.00        |
| 19/12/2011 | IGOV On 03-May-12       |        |              | Index Future       | 170.17    | 169.9150                      | 170.1730  | 169.9150                        | 0.00          |
| 19/12/2011 | ILBI On 02-February-12  |        |              | Index Future       | 455.05    | 458.4380                      | 455.0450  | 458.4380                        | 88.00         |
| 19/12/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 19/12/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 19/12/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 19/12/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 19/12/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 19/12/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.58      | 94.4200                       | 94.4200   | 94.4200                         | 5,541.00      |
| 19/12/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.58      | 94.4200                       | 94.4200   | 94.4200                         | 101.00        |
| 19/12/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.57      | 94.4300                       | 94.4300   | 94.4300                         | 0.00          |
| 19/12/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.56      | 94.4400                       | 94.4400   | 94.4400                         | 2,390.00      |
| 19/12/2011 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.55      | 94.4500                       | 94.4500   | 94.4500                         | 0.00          |
| 19/12/2011 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.55      | 94.4500                       | 94.4500   | 94.4500                         | 0.00          |
| 19/12/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.55      | 94.4500                       | 94.4500   | 94.4500                         | 2,890.00      |
| 19/12/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 94.3500   | 94.3500                         | 44,760.00     |
| 19/12/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.85      | 94.1500                       | 94.1500   | 94.1500                         | 990.00        |
| 19/12/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.12      | 93.8800                       | 93.8800   | 93.8800                         | 790.00        |
| 19/12/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.39      | 93.6100                       | 93.6100   | 93.6100                         | 1,250.00      |
| 19/12/2011 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.68      | 93.3200                       | 93.3200   | 93.3200                         | 1,500.00      |
| 19/12/2011 | JN02 On 02-February-12  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/12/2011 | JN02 On 02-February-12  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN02 On 02-February-12  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN02 On 02-February-12  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN02 On 02-February-12  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN02 On 02-February-12  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN02 On 02-February-12  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN05 On 02-February-12  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/12/2011 | JN05 On 02-February-12  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN05 On 02-February-12  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN05 On 02-February-12  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN05 On 02-February-12  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN05 On 02-February-12  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | JN05 On 02-February-12 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN10 On 02-February-12 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/12/2011 | JN10 On 02-February-12 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN10 On 02-February-12 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN10 On 02-February-12 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN10 On 02-February-12 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN10 On 02-February-12 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | JN10 On 02-February-12 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | OTH1 On 02-February-12 |        |              | Index Future | 363.89    | 362.7930                      | 363.8940  | 362.7930                        | 0.00          |
| 19/12/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.96      | 125.7645                      | 125.8810  | 125.7645                        | 12,560.00     |
| 19/12/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 5289      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 5456      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 5123      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 206       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 15        | 0                             | 0         | 0                               | 130.00        |
| 19/12/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 891       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 6.25   | Call         | Bond Future  | 58        | 0                             | 0         | 0                               | 3,960.00      |
| 19/12/2011 | R157 On 02-February-12 | 6.45   | Call         | Bond Future  | 140       | 0                             | 0         | 0                               | 1,320.00      |
| 19/12/2011 | R157 On 02-February-12 | 6.65   | Call         | Bond Future  | 293       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 7.20   | Call         | Bond Future  | 1222      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 7.20   | Put          | Bond Future  | 378       | 0                             | 0         | 0                               | 3,960.00      |
| 19/12/2011 | R157 On 02-February-12 | 6.65   | Put          | Bond Future  | 1395      | 2                             | 1         | 2                               | 1,320.00      |
| 19/12/2011 | R157 On 02-February-12 | 6.45   | Put          | Bond Future  | 1959      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 574       | 1                             | 1         | 1                               | 130.00        |
| 19/12/2011 | R157 On 02-February-12 | 6.25   | Put          | Bond Future  | 2600      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 1666      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future  | 3468      | 4                             | 3         | 4                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future  | 2         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future  | 1         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future  | 1         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R157 On 03-May-12      |        |              | Bond Future  | 7.06      | 120.7798                      | 120.8881  | 120.7798                        | 0.00          |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 4049      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 3912      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 4187      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 205       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 245       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 224       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R157 On 02-August-12   |        |              | Bond Future | 7.14      | 122.6124                      | 122.7278  | 122.6124                        | 0.00          |
| 19/12/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3388      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3498      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3280      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 863       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 785       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 823       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R157 On 01-November-12 |        |              | Bond Future | 7.25      | 117.6707                      | 117.7963  | 117.6707                        | 0.00          |
| 19/12/2011 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1659      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1725      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1595      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 2423      | 3                             | 2         | 3                               | 0.00          |
| 19/12/2011 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 2271      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 2346      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.69      | 116.0305                      | 116.3226  | 116.0305                        | 27,833.00     |
| 19/12/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 4125      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 4428      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 3832      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 193       | 0                             | 0         | 0                               | 6,000.00      |
| 19/12/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 2         | 0                             | 0         | 0                               | 6,000.00      |
| 19/12/2011 | R186 On 02-February-12 | 13.25  | Call         | Bond Future | 32652     | 32                            | 33        | 32                              | 0.00          |
| 19/12/2011 | R186 On 02-February-12 | 98.00  | Call         | Bond Future | 104426    | 104                           | 104       | 104                             | 0.00          |
| 19/12/2011 | R186 On 02-February-12 | 8.00   | Call         | Bond Future | 457       | 0                             | 0         | 0                               | 100.00        |
| 19/12/2011 | R186 On 02-February-12 | 13.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R186 On 02-February-12 | 98.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R186 On 02-February-12 | 8.00   | Put          | Bond Future | 7007      | 7                             | 7         | 7                               | 0.00          |
| 19/12/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 19892     | 20                            | 20        | 20                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1472      | 2                             | 1         | 2                               | 0.00          |
| 19/12/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 9256      | 10                            | 9         | 10                              | 0.00          |
| 19/12/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1185      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 1322      | 2                             | 1         | 2                               | 100.00        |
| 19/12/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.78      | 117.7110                      | 117.9974  | 117.7110                        | 0.00          |
| 19/12/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 5487      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 5741      | 6                             | 6         | 6                               | 0.00          |
| 19/12/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5239      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 3712      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3340      | 4                             | 3         | 4                               | 0.00          |
| 19/12/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3521      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.86      | 114.2047                      | 114.5032  | 114.2047                        | 0.00          |
| 19/12/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 5033      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 4825      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 5245      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 5783      | 6                             | 6         | 6                               | 0.00          |
| 19/12/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 6254      | 6                             | 6         | 6                               | 0.00          |
| 19/12/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 6016      | 6                             | 6         | 6                               | 0.00          |
| 19/12/2011 | R186 On 01-November-12 |        |              | Bond Future | 8.95      | 115.9515                      | 116.2529  | 115.9515                        | 0.00          |
| 19/12/2011 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5791      | 6                             | 6         | 6                               | 0.00          |
| 19/12/2011 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 5590      | 5                             | 6         | 5                               | 0.00          |
| 19/12/2011 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 5994      | 6                             | 6         | 6                               | 0.00          |
| 19/12/2011 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 7273      | 7                             | 7         | 7                               | 0.00          |
| 19/12/2011 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 7750      | 8                             | 8         | 8                               | 0.00          |
| 19/12/2011 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 7509      | 8                             | 8         | 8                               | 0.00          |
| 19/12/2011 | R189 On 02-February-12 |        |              | Bond Future | 218.93    | 218.9313                      | 218.9252  | 218.9313                        | 0.00          |
| 19/12/2011 | R189 On 02-February-12 | 218.00 | Call         | Bond Future | 925       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R189 On 02-February-12 | 218.05 | Call         | Bond Future | 875       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R189 On 02-February-12 | 217.95 | Call         | Bond Future | 975       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R189 On 02-February-12 | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R189 On 02-February-12 | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R189 On 02-February-12 | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | R197 On 02-February-12 |        |              | Bond Future | 247.51    | 247.5058                      | 247.5148  | 247.5058                        | 965.00        |
| 19/12/2011 | R197 On 02-February-12 | 237.00 | Call         | Bond Future | 10515     | 11                            | 11        | 11                              | 0.00          |
| 19/12/2011 | R197 On 02-February-12 | 236.95 | Call         | Bond Future | 10565     | 11                            | 11        | 11                              | 0.00          |
| 19/12/2011 | R197 On 02-February-12 | 237.05 | Call         | Bond Future | 10465     | 10                            | 10        | 10                              | 0.00          |
| 19/12/2011 | R197 On 02-February-12 | 237.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R197 On 02-February-12 | 236.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R197 On 02-February-12 | 237.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.46      | 106.9669                      | 107.0392  | 106.9669                        | 3,124.00      |
| 19/12/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 4654      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 4781      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 4528      | 4                             | 5         | 4                               | 0.00          |
| 19/12/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.53      | 108.5145                      | 108.5832  | 108.5145                        | 0.00          |
| 19/12/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3088      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 2983      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3193      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 130       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 157       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 144       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.57      | 105.7550                      | 105.8241  | 105.7550                        | 0.00          |
| 19/12/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2562      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2646      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2480      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 543       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 492       | 1                             | 0         | 1                               | 0.00          |
| 19/12/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 516       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R201 On 01-November-12 |        |              | Bond Future | 6.62      | 107.3646                      | 107.4448  | 107.3646                        | 0.00          |
| 19/12/2011 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1402      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1452      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1353      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 1690      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 1588      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 1639      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R202 On 02-February-12 |        |              | Bond Future | 187.04    | 186.1404                      | 187.0435  | 186.1404                        | 35,872.00     |
| 19/12/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 10043     | 9                             | 10        | 9                               | 0.00          |
| 19/12/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 10093     | 9                             | 10        | 9                               | 0.00          |
| 19/12/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 9993      | 9                             | 10        | 9                               | 0.00          |
| 19/12/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.60      | 106.0577                      | 106.2040  | 106.0577                        | 3,586.00      |
| 19/12/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 5136      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 5346      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 4927      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R203 On 02-February-12 | 6.95   | Call         | Bond Future | 143       | 0                             | 0         | 0                               | 2,640.00      |
| 19/12/2011 | R203 On 02-February-12 | 7.20   | Call         | Bond Future | 348       | 0                             | 0         | 0                               | 880.00        |
| 19/12/2011 | R203 On 02-February-12 | 7.35   | Call         | Bond Future | 546       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R203 On 02-February-12 | 7.95   | Call         | Bond Future | 2022      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R203 On 02-February-12 | 7.95   | Put          | Bond Future | 427       | 1                             | 0         | 1                               | 2,640.00      |
| 19/12/2011 | R203 On 02-February-12 | 7.35   | Put          | Bond Future | 1689      | 2                             | 2         | 2                               | 880.00        |
| 19/12/2011 | R203 On 02-February-12 | 7.20   | Put          | Bond Future | 2189      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R203 On 02-February-12 | 6.95   | Put          | Bond Future | 3162      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.70      | 103.4348                      | 103.5751  | 103.4348                        | 0.00          |
| 19/12/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 4949      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 5119      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 4777      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 501       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 428       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 465       | 1                             | 0         | 1                               | 0.00          |
| 19/12/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.79      | 105.0027                      | 105.1537  | 105.0027                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4259      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4402      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4118      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1385      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1264      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1323      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R203 On 01-November-12 |        |              | Bond Future | 7.89      | 102.4420                      | 102.6021  | 102.4420                        | 0.00          |
| 19/12/2011 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2522      | 2                             | 3         | 2                               | 0.00          |
| 19/12/2011 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2426      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2620      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 2977      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 3187      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 3081      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.88      | 101.4728                      | 101.6406  | 101.4728                        | 3,543.00      |
| 19/12/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 5706      | 6                             | 6         | 6                               | 0.00          |
| 19/12/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 5940      | 6                             | 6         | 6                               | 0.00          |
| 19/12/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 5472      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R204 On 02-February-12 | 7.50   | Call         | Bond Future | 499       | 1                             | 0         | 1                               | 0.00          |
| 19/12/2011 | R204 On 02-February-12 | 7.25   | Call         | Bond Future | 228       | 0                             | 0         | 0                               | 540.00        |
| 19/12/2011 | R204 On 02-February-12 | 8.00   | Call         | Bond Future | 1606      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R204 On 02-February-12 | 8.00   | Put          | Bond Future | 999       | 1                             | 1         | 1                               | 540.00        |
| 19/12/2011 | R204 On 02-February-12 | 7.50   | Put          | Bond Future | 2540      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 66        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R204 On 02-February-12 | 7.25   | Put          | Bond Future | 3625      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.98      | 102.9429                      | 103.1050  | 102.9429                        | 0.00          |
| 19/12/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 4733      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4553      | 4                             | 5         | 4                               | 0.00          |
| 19/12/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 4916      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 883       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1003      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 941       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | R204 On 02-August-12   |        |              | Bond Future | 8.08      | 100.4732                      | 100.6443  | 100.4732                        | 0.00          |
| 19/12/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4083      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 3933      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4235      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1943      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2118      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 2029      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R204 On 01-November-12 |        |              | Bond Future | 8.17      | 102.0017                      | 102.1809  | 102.0017                        | 0.00          |
| 19/12/2011 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3061      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3176      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 2950      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 4010      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 3759      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 3882      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.23      | 102.7040                      | 102.7551  | 102.7040                        | 300.00        |
| 19/12/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3170      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3258      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3082      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.29      | 104.1908                      | 104.2371  | 104.1908                        | 0.00          |
| 19/12/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1984      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2054      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1915      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 89        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 72        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 80        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.32      | 102.0092                      | 102.0572  | 102.0092                        | 0.00          |
| 19/12/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1608      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1659      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1557      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 364       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 332       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 348       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R206 On 01-November-12 |        |              | Bond Future | 6.34      | 103.5624                      | 103.6195  | 103.5624                        | 0.00          |
| 19/12/2011 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 799       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 773       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 826       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 1158      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 1220      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 1188      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.14      | 95.0925                       | 95.2984   | 95.0925                         | 46,112.00     |
| 19/12/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 4720      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 4965      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4477      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R207 On 02-February-12 | 7.35   | Call         | Bond Future | 84        | 0                             | 0         | 0                               | 1,920.00      |
| 19/12/2011 | R207 On 02-February-12 | 7.65   | Call         | Bond Future | 288       | 0                             | 0         | 0                               | 640.00        |
| 19/12/2011 | R207 On 02-February-12 | 7.85   | Call         | Bond Future | 559       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R207 On 02-February-12 | 8.50   | Call         | Bond Future | 2450      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R207 On 02-February-12 | 8.50   | Put          | Bond Future | 491       | 1                             | 0         | 1                               | 1,920.00      |
| 19/12/2011 | R207 On 02-February-12 | 7.85   | Put          | Bond Future | 2216      | 2                             | 2         | 2                               | 640.00        |
| 19/12/2011 | R207 On 02-February-12 | 7.65   | Put          | Bond Future | 3093      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 114       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R207 On 02-February-12 | 7.35   | Put          | Bond Future | 4643      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 95        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.25      | 96.4704                       | 96.6705   | 96.4704                         | 0.00          |
| 19/12/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4115      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3941      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4292      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1346      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1517      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1429      | 2                             | 1         | 2                               | 0.00          |
| 19/12/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.34      | 94.2937                       | 94.5037   | 94.2937                         | 0.00          |
| 19/12/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4400      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4241      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4562      | 4                             | 5         | 4                               | 0.00          |
| 19/12/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2172      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2362      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2265      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R207 On 01-November-12 |        |              | Bond Future | 8.43      | 95.7319                       | 95.9510   | 95.7319                         | 0.00          |
| 19/12/2011 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3366      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3488      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3246      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 4439      | 5                             | 4         | 5                               | 0.00          |
| 19/12/2011 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 4165      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 4300      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.17      | 93.1446                       | 93.3658   | 93.1446                         | 14,084.00     |
| 19/12/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 4895      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 5158      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4634      | 4                             | 5         | 4                               | 0.00          |
| 19/12/2011 | R208 On 02-February-12 | 7.45   | Call         | Bond Future | 97        | 0                             | 0         | 0                               | 2,880.00      |
| 19/12/2011 | R208 On 02-February-12 | 7.70   | Call         | Bond Future | 287       | 0                             | 0         | 0                               | 960.00        |
| 19/12/2011 | R208 On 02-February-12 | 7.90   | Call         | Bond Future | 580       | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R208 On 02-February-12 | 8.55   | Call         | Bond Future | 2678      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R208 On 02-February-12 | 8.55   | Put          | Bond Future | 433       | 1                             | 0         | 1                               | 2,880.00      |
| 19/12/2011 | R208 On 02-February-12 | 7.90   | Put          | Bond Future | 2209      | 2                             | 2         | 2                               | 960.00        |
| 19/12/2011 | R208 On 02-February-12 | 7.70   | Put          | Bond Future | 3150      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 107       | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R208 On 02-February-12 | 7.45   | Put          | Bond Future | 4533      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 72        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 88        | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.26      | 91.0966                       | 91.3182   | 91.0966                         | 0.00          |
| 19/12/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5281      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5486      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5078      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1148      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1006      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1075      | 1                             | 1         | 1                               | 0.00          |
| 19/12/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.34      | 92.4833                       | 92.7052   | 92.4833                         | 0.00          |
| 19/12/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4745      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 4921      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4573      | 4                             | 5         | 4                               | 0.00          |
| 19/12/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2550      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2347      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2446      | 3                             | 2         | 3                               | 0.00          |
| 19/12/2011 | R208 On 01-November-12 |        |              | Bond Future | 8.43      | 90.4965                       | 90.7295   | 90.4965                         | 0.00          |
| 19/12/2011 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3496      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3366      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3628      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 4332      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 4633      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 4481      | 5                             | 4         | 5                               | 0.00          |
| 19/12/2011 | R209 On 02-February-12 |        |              | Bond Future | 9.04      | 74.7810                       | 75.0157   | 74.7810                         | 2,936.00      |
| 19/12/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 1972      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 1795      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 2160      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2061      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2460      | 3                             | 2         | 3                               | 0.00          |
| 19/12/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2254      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R209 On 03-May-12      |        |              | Bond Future | 9.11      | 72.7173                       | 72.9562   | 72.7173                         | 0.00          |
| 19/12/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3259      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3087      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3436      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3910      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 4324      | 5                             | 4         | 5                               | 0.00          |
| 19/12/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 4113      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R209 On 02-August-12   |        |              | Bond Future | 9.18      | 73.8272                       | 74.0630   | 73.8272                         | 0.00          |
| 19/12/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5007      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4823      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5202      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 4353      | 5                             | 4         | 5                               | 0.00          |
| 19/12/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 4705      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 4522      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R209 On 01-November-12 |        |              | Bond Future | 9.26      | 71.8025                       | 72.0570   | 71.8025                         | 0.00          |
| 19/12/2011 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4545      | 4                             | 5         | 4                               | 0.00          |
| 19/12/2011 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 4711      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4382      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 6671      | 7                             | 7         | 7                               | 0.00          |
| 19/12/2011 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 6239      | 6                             | 6         | 6                               | 0.00          |
| 19/12/2011 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 6452      | 7                             | 6         | 7                               | 0.00          |
| 19/12/2011 | R210 On 02-February-12 |        |              | Bond Future | 139.86    | 139.8543                      | 139.8598  | 139.8543                        | 755.00        |
| 19/12/2011 | R210 On 02-February-12 | 131.00 | Call         | Bond Future | 8860      | 9                             | 9         | 9                               | 0.00          |
| 19/12/2011 | R210 On 02-February-12 | 130.95 | Call         | Bond Future | 8910      | 9                             | 9         | 9                               | 0.00          |
| 19/12/2011 | R210 On 02-February-12 | 131.05 | Call         | Bond Future | 8810      | 9                             | 9         | 9                               | 0.00          |
| 19/12/2011 | R210 On 02-February-12 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R210 On 02-February-12 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R210 On 02-February-12 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R211 On 02-February-12 |        |              | Bond Future | 115.95    | 115.9525                      | 115.9529  | 115.9525                        | 480.00        |
| 19/12/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 5453      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 5403      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 5503      | 6                             | 6         | 6                               | 0.00          |
| 19/12/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R212 On 02-February-12 |        |              | Bond Future | 113.08    | 113.1776                      | 113.0815  | 113.1776                        | 2,677.00      |
| 19/12/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 4582      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 4632      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 4532      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/12/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/12/2011 | R213 On 02-February-12 |        |              | Bond Future        | 9.06      | 84.2878                       | 84.5264   | 84.2878                         | 487.00        |
| 19/12/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future        | 1922      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future        | 2107      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future        | 1746      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future        | 2625      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future        | 2207      | 2                             | 2         | 2                               | 0.00          |
| 19/12/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future        | 2410      | 3                             | 2         | 3                               | 0.00          |
| 19/12/2011 | R213 On 03-May-12      |        |              | Bond Future        | 9.15      | 81.9627                       | 82.2053   | 81.9627                         | 0.00          |
| 19/12/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future        | 4151      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future        | 4353      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future        | 3955      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future        | 3546      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future        | 3195      | 3                             | 3         | 3                               | 0.00          |
| 19/12/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future        | 3366      | 4                             | 3         | 4                               | 0.00          |
| 19/12/2011 | R213 On 02-August-12   |        |              | Bond Future        | 9.22      | 83.2146                       | 83.4537   | 83.2146                         | 0.00          |
| 19/12/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future        | 4972      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future        | 5170      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future        | 4787      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future        | 4960      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future        | 4596      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future        | 4770      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R213 On 01-November-12 |        |              | Bond Future        | 9.30      | 80.9382                       | 81.1959   | 80.9382                         | 0.00          |
| 19/12/2011 | R213 On 01-November-12 | 9.00   | Call         | Bond Future        | 4497      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R213 On 01-November-12 | 9.05   | Call         | Bond Future        | 4663      | 5                             | 5         | 5                               | 0.00          |
| 19/12/2011 | R213 On 01-November-12 | 8.95   | Call         | Bond Future        | 4334      | 4                             | 4         | 4                               | 0.00          |
| 19/12/2011 | R213 On 01-November-12 | 8.95   | Put          | Bond Future        | 7011      | 7                             | 7         | 7                               | 0.00          |
| 19/12/2011 | R213 On 01-November-12 | 9.05   | Put          | Bond Future        | 6571      | 7                             | 7         | 7                               | 0.00          |
| 19/12/2011 | R213 On 01-November-12 | 9.00   | Put          | Bond Future        | 6788      | 7                             | 7         | 7                               | 0.00          |
| 19/12/2011 | TRT1 On 02-February-12 |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 20/12/2011 | 0106 On 22-December-14 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | AL7T On 02-February-12  |        |              | Index Future       | 408.91    | 408.0970                      | 408.9110  | 408.0970                        | 16.00         |
| 20/12/2011 | AL7T On 03-May-12       |        |              | Index Future       | 414.81    | 413.9830                      | 414.8080  | 413.9830                        | 0.00          |
| 20/12/2011 | ALBI On 02-February-12  |        |              | Index Future       | 372.42    | 371.8650                      | 372.4190  | 371.8650                        | 1,038.00      |
| 20/12/2011 | ALBI On 03-May-12       |        |              | Index Future       | 377.79    | 377.2280                      | 377.7890  | 377.2280                        | 0.00          |
| 20/12/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 20/12/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.42      | 0.4980                        | 0.4241    | 0.4980                          | 100,000.00    |
| 20/12/2011 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.08      | 0.0446                        | 0.0763    | 0.0446                          | 100,000.00    |
| 20/12/2011 | CAAS On 31-January-12   |        |              | Can-Do Future      | 0.16      | 0.1701                        | 0.1578    | 0.1701                          | 12,500.00     |
| 20/12/2011 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.12      | 0.1357                        | 0.1230    | 0.1357                          | 12,500.00     |
| 20/12/2011 | CAAU On 31-January-12   |        |              | Can-Do Future      | 0.03      | 0.0170                        | 0.0346    | 0.0170                          | 19,481.00     |
| 20/12/2011 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.06      | 0.0421                        | 0.0600    | 0.0421                          | 12,987.00     |
| 20/12/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 20/12/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/12/2011 | GOVI On 02-February-12  |        |              | GOVI               | 373.83    | 373.2980                      | 373.8280  | 373.2980                        | 184.00        |
| 20/12/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 48280     | 4                             | 5         | 4                               | 0.00          |
| 20/12/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 48180     | 4                             | 5         | 4                               | 0.00          |
| 20/12/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 48380     | 4                             | 5         | 4                               | 0.00          |
| 20/12/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | GOVI On 03-May-12       |        |              | GOVI               | 379.22    | 378.6820                      | 379.2190  | 378.6820                        | 0.00          |
| 20/12/2011 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 27710     | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 27910     | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 27810     | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 20/12/2011 | IGOV On 02-February-12  |        |              | Index Future           | 167.65    | 167.7540                      | 167.6520  | 167.7540                        | 508.00        |
| 20/12/2011 | IGOV On 03-May-12       |        |              | Index Future           | 170.07    | 170.1730                      | 170.0700  | 170.1730                        | 0.00          |
| 20/12/2011 | ILBI On 02-February-12  |        |              | Index Future           | 455.05    | 455.0450                      | 455.0450  | 455.0450                        | 88.00         |
| 20/12/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 20/12/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 20/12/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 20/12/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 20/12/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 20/12/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 20/12/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.58      | 94.4200                       | 94.4200   | 94.4200                         | 5,541.00      |
| 20/12/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.59      | 94.4200                       | 94.4100   | 94.4200                         | 101.00        |
| 20/12/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.58      | 94.4300                       | 94.4200   | 94.4300                         | 0.00          |
| 20/12/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.57      | 94.4400                       | 94.4300   | 94.4400                         | 2,390.00      |
| 20/12/2011 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.55      | 94.4500                       | 94.4500   | 94.4500                         | 0.00          |
| 20/12/2011 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.55      | 94.4500                       | 94.4500   | 94.4500                         | 0.00          |
| 20/12/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.56      | 94.4500                       | 94.4400   | 94.4500                         | 2,890.00      |
| 20/12/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 94.3500   | 94.3500                         | 44,760.00     |
| 20/12/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.82      | 94.1500                       | 94.1800   | 94.1500                         | 990.00        |
| 20/12/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.08      | 93.8800                       | 93.9200   | 93.8800                         | 790.00        |
| 20/12/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.36      | 93.6100                       | 93.6400   | 93.6100                         | 1,250.00      |
| 20/12/2011 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.63      | 93.3200                       | 93.3700   | 93.3200                         | 1,500.00      |
| 20/12/2011 | JN02 On 02-February-12  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | JN02 On 02-February-12 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN02 On 02-February-12 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN02 On 02-February-12 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN02 On 02-February-12 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN02 On 02-February-12 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN02 On 02-February-12 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN05 On 02-February-12 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/12/2011 | JN05 On 02-February-12 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN05 On 02-February-12 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN05 On 02-February-12 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN05 On 02-February-12 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN05 On 02-February-12 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN05 On 02-February-12 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN10 On 02-February-12 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/12/2011 | JN10 On 02-February-12 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN10 On 02-February-12 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN10 On 02-February-12 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN10 On 02-February-12 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN10 On 02-February-12 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | JN10 On 02-February-12 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | OTH1 On 02-February-12 |        |              | Index Future | 364.56    | 363.8940                      | 364.5550  | 363.8940                        | 0.00          |
| 20/12/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.94      | 125.8810                      | 125.9588  | 125.8810                        | 12,560.00     |
| 20/12/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 5367      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 5533      | 5                             | 6         | 5                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 5200      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 16        | 0                             | 0         | 0                               | 130.00        |
| 20/12/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 928       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 217       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 6.25   | Call         | Bond Future  | 61        | 0                             | 0         | 0                               | 3,960.00      |
| 20/12/2011 | R157 On 02-February-12 | 7.20   | Call         | Bond Future  | 1269      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R157 On 02-February-12 | 6.45   | Call         | Bond Future | 148       | 0                             | 0         | 0                               | 1,320.00      |
| 20/12/2011 | R157 On 02-February-12 | 6.65   | Call         | Bond Future | 308       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 6.65   | Put          | Bond Future | 1332      | 1                             | 1         | 1                               | 1,320.00      |
| 20/12/2011 | R157 On 02-February-12 | 7.20   | Put          | Bond Future | 347       | 0                             | 0         | 0                               | 3,960.00      |
| 20/12/2011 | R157 On 02-February-12 | 6.45   | Put          | Bond Future | 1889      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future | 1599      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 3391      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future | 533       | 1                             | 1         | 1                               | 130.00        |
| 20/12/2011 | R157 On 02-February-12 | 6.25   | Put          | Bond Future | 2525      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.04      | 120.8881                      | 120.9669  | 120.8881                        | 0.00          |
| 20/12/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 4116      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 3977      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 4254      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 193       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 231       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 212       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R157 On 02-August-12   |        |              | Bond Future | 7.12      | 122.7278                      | 122.8038  | 122.7278                        | 0.00          |
| 20/12/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3440      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3551      | 3                             | 4         | 3                               | 0.00          |
| 20/12/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3330      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 837       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 762       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 799       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R157 On 01-November-12 |        |              | Bond Future | 7.21      | 117.7963                      | 117.8829  | 117.7963                        | 0.00          |
| 20/12/2011 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1696      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1631      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1763      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 2223      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 2372      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 2296      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.67      | 116.3226                      | 116.5150  | 116.3226                        | 27,833.00     |
| 20/12/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 4233      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 4542      | 4                             | 5         | 4                               | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 3934      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 198       | 0                             | 0         | 0                               | 6,000.00      |
| 20/12/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 2         | 0                             | 0         | 0                               | 6,000.00      |
| 20/12/2011 | R186 On 02-February-12 | 8.00   | Call         | Bond Future | 470       | 0                             | 0         | 0                               | 100.00        |
| 20/12/2011 | R186 On 02-February-12 | 13.25  | Call         | Bond Future | 32844     | 33                            | 33        | 33                              | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 98.00  | Call         | Bond Future | 104619    | 104                           | 105       | 104                             | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 98.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 13.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 8.00   | Put          | Bond Future | 6828      | 7                             | 7         | 7                               | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 19699     | 20                            | 20        | 20                              | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1381      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 9069      | 9                             | 9         | 9                               | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1107      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 1238      | 1                             | 1         | 1                               | 100.00        |
| 20/12/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.76      | 117.9974                      | 118.1949  | 117.9974                        | 0.00          |
| 20/12/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 5588      | 5                             | 6         | 5                               | 0.00          |
| 20/12/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 5845      | 6                             | 6         | 6                               | 0.00          |
| 20/12/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5337      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 3612      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3246      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3425      | 4                             | 3         | 4                               | 0.00          |
| 20/12/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.84      | 114.5032                      | 114.6969  | 114.5032                        | 0.00          |
| 20/12/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 5117      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 4907      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 5332      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 5677      | 6                             | 6         | 6                               | 0.00          |
| 20/12/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 6142      | 6                             | 6         | 6                               | 0.00          |
| 20/12/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 5906      | 6                             | 6         | 6                               | 0.00          |
| 20/12/2011 | R186 On 01-November-12 |        |              | Bond Future | 8.92      | 116.2529                      | 116.4602  | 116.2529                        | 0.00          |
| 20/12/2011 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5882      | 6                             | 6         | 6                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 6088      | 6                             | 6         | 6                               | 0.00          |
| 20/12/2011 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 5679      | 6                             | 6         | 6                               | 0.00          |
| 20/12/2011 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 7632      | 8                             | 8         | 8                               | 0.00          |
| 20/12/2011 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 7159      | 7                             | 7         | 7                               | 0.00          |
| 20/12/2011 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 7393      | 8                             | 7         | 8                               | 0.00          |
| 20/12/2011 | R189 On 02-February-12 |        |              | Bond Future | 218.92    | 218.9252                      | 218.9215  | 218.9252                        | 0.00          |
| 20/12/2011 | R189 On 02-February-12 | 218.00 | Call         | Bond Future | 921       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R189 On 02-February-12 | 217.95 | Call         | Bond Future | 971       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R189 On 02-February-12 | 218.05 | Call         | Bond Future | 871       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R189 On 02-February-12 | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R189 On 02-February-12 | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R189 On 02-February-12 | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R197 On 02-February-12 |        |              | Bond Future | 247.53    | 247.5148                      | 247.5264  | 247.5148                        | 965.00        |
| 20/12/2011 | R197 On 02-February-12 | 237.00 | Call         | Bond Future | 10526     | 11                            | 11        | 11                              | 0.00          |
| 20/12/2011 | R197 On 02-February-12 | 237.05 | Call         | Bond Future | 10476     | 10                            | 10        | 10                              | 0.00          |
| 20/12/2011 | R197 On 02-February-12 | 236.95 | Call         | Bond Future | 10576     | 11                            | 11        | 11                              | 0.00          |
| 20/12/2011 | R197 On 02-February-12 | 236.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R197 On 02-February-12 | 237.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R197 On 02-February-12 | 237.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.44      | 107.0392                      | 107.0981  | 107.0392                        | 3,124.00      |
| 20/12/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 4713      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 4586      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 4840      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.50      | 108.5832                      | 108.6420  | 108.5832                        | 0.00          |
| 20/12/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3139      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3033      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3244      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 122       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 148       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 136       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.55      | 105.8241                      | 105.8821  | 105.8241                        | 0.00          |
| 20/12/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2603      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2687      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2520      | 2                             | 3         | 2                               | 0.00          |
| 20/12/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 525       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 475       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 500       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R201 On 01-November-12 |        |              | Bond Future | 6.59      | 107.4448                      | 107.5089  | 107.4448                        | 0.00          |
| 20/12/2011 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1431      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1381      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1482      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 1554      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 1654      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 1604      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R202 On 02-February-12 |        |              | Bond Future | 186.16    | 187.0435                      | 186.1569  | 187.0435                        | 35,872.00     |
| 20/12/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 9157      | 10                            | 9         | 10                              | 0.00          |
| 20/12/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9207      | 10                            | 9         | 10                              | 0.00          |
| 20/12/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 9107      | 10                            | 9         | 10                              | 0.00          |
| 20/12/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.58      | 106.2040                      | 106.3048  | 106.2040                        | 3,586.00      |
| 20/12/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 5233      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 5443      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 5023      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R203 On 02-February-12 | 6.95   | Call         | Bond Future | 149       | 0                             | 0         | 0                               | 2,640.00      |
| 20/12/2011 | R203 On 02-February-12 | 7.95   | Call         | Bond Future | 2087      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R203 On 02-February-12 | 7.20   | Call         | Bond Future | 364       | 0                             | 0         | 0                               | 880.00        |
| 20/12/2011 | R203 On 02-February-12 | 7.35   | Call         | Bond Future | 570       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R203 On 02-February-12 | 7.35   | Put          | Bond Future | 1612      | 2                             | 2         | 2                               | 880.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R203 On 02-February-12 | 7.95   | Put          | Bond Future | 391       | 0                             | 0         | 0                               | 2,640.00      |
| 20/12/2011 | R203 On 02-February-12 | 7.20   | Put          | Bond Future | 2105      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 28        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R203 On 02-February-12 | 6.95   | Put          | Bond Future | 3067      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.68      | 103.5751                      | 103.6760  | 103.5751                        | 0.00          |
| 20/12/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 5028      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 5200      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 4855      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 478       | 1                             | 0         | 1                               | 0.00          |
| 20/12/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 408       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 443       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.77      | 105.1537                      | 105.2503  | 105.1537                        | 0.00          |
| 20/12/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4321      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4465      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4179      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1349      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1230      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1289      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R203 On 01-November-12 |        |              | Bond Future | 7.86      | 102.6021                      | 102.7104  | 102.6021                        | 0.00          |
| 20/12/2011 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2570      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2669      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2473      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 3126      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 2918      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 3021      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.86      | 101.6406                      | 101.7508  | 101.6406                        | 3,543.00      |
| 20/12/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 5809      | 6                             | 6         | 6                               | 0.00          |
| 20/12/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 6044      | 6                             | 6         | 6                               | 0.00          |
| 20/12/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 5574      | 5                             | 6         | 5                               | 0.00          |
| 20/12/2011 | R204 On 02-February-12 | 7.25   | Call         | Bond Future | 236       | 0                             | 0         | 0                               | 540.00        |
| 20/12/2011 | R204 On 02-February-12 | 8.00   | Call         | Bond Future | 1657      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R204 On 02-February-12 | 7.50   | Call         | Bond Future | 518       | 0                             | 1         | 0                               | 0.00          |
| 20/12/2011 | R204 On 02-February-12 | 7.50   | Put          | Bond Future | 2448      | 3                             | 2         | 3                               | 0.00          |
| 20/12/2011 | R204 On 02-February-12 | 8.00   | Put          | Bond Future | 940       | 1                             | 1         | 1                               | 540.00        |
| 20/12/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R204 On 02-February-12 | 7.25   | Put          | Bond Future | 3523      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.96      | 103.1050                      | 103.2217  | 103.1050                        | 0.00          |
| 20/12/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 4814      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4632      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 4998      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 848       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 966       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 906       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R204 On 02-August-12   |        |              | Bond Future | 8.05      | 100.6443                      | 100.7570  | 100.6443                        | 0.00          |
| 20/12/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4147      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 3996      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4301      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1896      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2068      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1980      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R204 On 01-November-12 |        |              | Bond Future | 8.15      | 102.1809                      | 102.3038  | 102.1809                        | 0.00          |
| 20/12/2011 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3115      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3003      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3231      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 3691      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 3940      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 3813      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.21      | 102.7551                      | 102.7861  | 102.7551                        | 300.00        |
| 20/12/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3201      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3114      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3289      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.28      | 104.2371                      | 104.2675  | 104.2371                        | 0.00          |
| 20/12/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2010      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2080      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1940      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 83        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 67        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 75        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.30      | 102.0572                      | 102.0859  | 102.0572                        | 0.00          |
| 20/12/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1627      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1679      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1577      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 355       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 323       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 338       | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R206 On 01-November-12 |        |              | Bond Future | 6.31      | 103.6195                      | 103.6549  | 103.6195                        | 0.00          |
| 20/12/2011 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 814       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 841       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 786       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 1197      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 1138      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 1168      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.11      | 95.2984                       | 95.5050   | 95.2984                         | 46,112.00     |
| 20/12/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 4910      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5157      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4664      | 4                             | 5         | 4                               | 0.00          |
| 20/12/2011 | R207 On 02-February-12 | 7.35   | Call         | Bond Future | 94        | 0                             | 0         | 0                               | 1,920.00      |
| 20/12/2011 | R207 On 02-February-12 | 8.50   | Call         | Bond Future | 2595      | 2                             | 3         | 2                               | 0.00          |
| 20/12/2011 | R207 On 02-February-12 | 7.65   | Call         | Bond Future | 318       | 0                             | 0         | 0                               | 640.00        |
| 20/12/2011 | R207 On 02-February-12 | 7.85   | Call         | Bond Future | 611       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R207 On 02-February-12 | 7.85   | Put          | Bond Future | 2061      | 2                             | 2         | 2                               | 640.00        |
| 20/12/2011 | R207 On 02-February-12 | 8.50   | Put          | Bond Future | 429       | 0                             | 0         | 0                               | 1,920.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R207 On 02-February-12 | 7.65   | Put          | Bond Future | 2916      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 94        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R207 On 02-February-12 | 7.35   | Put          | Bond Future | 4447      | 5                             | 4         | 5                               | 0.00          |
| 20/12/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 64        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.21      | 96.6705                       | 96.8820   | 96.6705                         | 0.00          |
| 20/12/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4251      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4073      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4431      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1273      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1438      | 2                             | 1         | 2                               | 0.00          |
| 20/12/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1354      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.30      | 94.5037                       | 94.7143   | 94.5037                         | 0.00          |
| 20/12/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4525      | 4                             | 5         | 4                               | 0.00          |
| 20/12/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4363      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4690      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2090      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2273      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2179      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R207 On 01-November-12 |        |              | Bond Future | 8.39      | 95.9510                       | 96.1656   | 95.9510                         | 0.00          |
| 20/12/2011 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3464      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3342      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3589      | 3                             | 4         | 3                               | 0.00          |
| 20/12/2011 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 4051      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 4321      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 4184      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.13      | 93.3658                       | 93.6177   | 93.3658                         | 14,084.00     |
| 20/12/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 5129      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 5394      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4864      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R208 On 02-February-12 | 7.45   | Call         | Bond Future | 112       | 0                             | 0         | 0                               | 2,880.00      |
| 20/12/2011 | R208 On 02-February-12 | 8.55   | Call         | Bond Future | 2864      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R208 On 02-February-12 | 7.70   | Call         | Bond Future | 325       | 0                             | 0         | 0                               | 960.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R208 On 02-February-12 | 7.90   | Call         | Bond Future | 648       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R208 On 02-February-12 | 7.90   | Put          | Bond Future | 2025      | 2                             | 2         | 2                               | 960.00        |
| 20/12/2011 | R208 On 02-February-12 | 8.55   | Put          | Bond Future | 367       | 0                             | 0         | 0                               | 2,880.00      |
| 20/12/2011 | R208 On 02-February-12 | 7.70   | Put          | Bond Future | 2937      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R208 On 02-February-12 | 7.45   | Put          | Bond Future | 4296      | 5                             | 4         | 5                               | 0.00          |
| 20/12/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 70        | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.22      | 91.3182                       | 91.5698   | 91.3182                         | 0.00          |
| 20/12/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5462      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5671      | 5                             | 6         | 5                               | 0.00          |
| 20/12/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5256      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1074      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 939       | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1005      | 1                             | 1         | 1                               | 0.00          |
| 20/12/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.30      | 92.7052                       | 92.9622   | 92.7052                         | 0.00          |
| 20/12/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4899      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5078      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4724      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2444      | 3                             | 2         | 3                               | 0.00          |
| 20/12/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2247      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2343      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R208 On 01-November-12 |        |              | Bond Future | 8.38      | 90.7295                       | 90.9911   | 90.7295                         | 0.00          |
| 20/12/2011 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3617      | 3                             | 4         | 3                               | 0.00          |
| 20/12/2011 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3753      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3485      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 4490      | 5                             | 4         | 5                               | 0.00          |
| 20/12/2011 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 4195      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 4340      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R209 On 02-February-12 |        |              | Bond Future | 9.02      | 75.0157                       | 75.1754   | 75.0157                         | 2,936.00      |
| 20/12/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 2029      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 2220      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 1847      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2353      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1962      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2151      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R209 On 03-May-12      |        |              | Bond Future | 9.09      | 72.9562                       | 73.1212   | 72.9562                         | 0.00          |
| 20/12/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3326      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3152      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3506      | 3                             | 4         | 3                               | 0.00          |
| 20/12/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3815      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 4224      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 4015      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R209 On 02-August-12   |        |              | Bond Future | 9.16      | 74.0630                       | 74.2258   | 74.0630                         | 0.00          |
| 20/12/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5086      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4900      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5284      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 4272      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 4619      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 4438      | 5                             | 4         | 5                               | 0.00          |
| 20/12/2011 | R209 On 01-November-12 |        |              | Bond Future | 9.23      | 72.0570                       | 72.2251   | 72.0570                         | 0.00          |
| 20/12/2011 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4618      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4453      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 4786      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 6146      | 6                             | 6         | 6                               | 0.00          |
| 20/12/2011 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 6573      | 7                             | 7         | 7                               | 0.00          |
| 20/12/2011 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 6357      | 6                             | 6         | 6                               | 0.00          |
| 20/12/2011 | R210 On 02-February-12 |        |              | Bond Future | 139.87    | 139.8598                      | 139.8667  | 139.8598                        | 755.00        |
| 20/12/2011 | R210 On 02-February-12 | 131.00 | Call         | Bond Future | 8867      | 9                             | 9         | 9                               | 0.00          |
| 20/12/2011 | R210 On 02-February-12 | 131.05 | Call         | Bond Future | 8817      | 9                             | 9         | 9                               | 0.00          |
| 20/12/2011 | R210 On 02-February-12 | 130.95 | Call         | Bond Future | 8917      | 9                             | 9         | 9                               | 0.00          |
| 20/12/2011 | R210 On 02-February-12 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R210 On 02-February-12 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R210 On 02-February-12 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R211 On 02-February-12 |        |              | Bond Future | 116.74    | 115.9529                      | 116.7409  | 115.9529                        | 480.00        |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 6241      | 5                             | 6         | 5                               | 0.00          |
| 20/12/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 6191      | 5                             | 6         | 5                               | 0.00          |
| 20/12/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 6291      | 6                             | 6         | 6                               | 0.00          |
| 20/12/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R212 On 02-February-12 |        |              | Bond Future | 113.09    | 113.0815                      | 113.0867  | 113.0815                        | 2,677.00      |
| 20/12/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 4587      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 4637      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 4537      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/12/2011 | R213 On 02-February-12 |        |              | Bond Future | 9.04      | 84.5264                       | 84.6887   | 84.5264                         | 487.00        |
| 20/12/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 1976      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 1796      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 2166      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 2104      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 2513      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 2302      | 2                             | 2         | 2                               | 0.00          |
| 20/12/2011 | R213 On 03-May-12      |        |              | Bond Future | 9.12      | 82.2053                       | 82.3728   | 82.2053                         | 0.00          |
| 20/12/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4231      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 4435      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4032      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 3456      | 4                             | 3         | 4                               | 0.00          |
| 20/12/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 3110      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 3279      | 3                             | 3         | 3                               | 0.00          |
| 20/12/2011 | R213 On 02-August-12   |        |              | Bond Future | 9.20      | 83.4537                       | 83.6262   | 83.4537                         | 0.00          |
| 20/12/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 5054      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 5254      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 4867      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 4867      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2011 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 4508      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 4680      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R213 On 01-November-12  |        |              | Bond Future        | 9.28      | 81.1959                       | 81.3733   | 81.1959                         | 0.00          |
| 20/12/2011 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 4571      | 4                             | 5         | 4                               | 0.00          |
| 20/12/2011 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 4740      | 5                             | 5         | 5                               | 0.00          |
| 20/12/2011 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 4407      | 4                             | 4         | 4                               | 0.00          |
| 20/12/2011 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 6907      | 7                             | 7         | 7                               | 0.00          |
| 20/12/2011 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 6470      | 7                             | 6         | 7                               | 0.00          |
| 20/12/2011 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 6685      | 7                             | 7         | 7                               | 0.00          |
| 20/12/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 21/12/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | AL7T On 02-February-12  |        |              | Index Future       | 411.37    | 408.9110                      | 411.3700  | 408.9110                        | 16.00         |
| 21/12/2011 | AL7T On 03-May-12       |        |              | Index Future       | 417.30    | 414.8080                      | 417.2990  | 414.8080                        | 0.00          |
| 21/12/2011 | ALBI On 02-February-12  |        |              | Index Future       | 374.30    | 372.4190                      | 374.3010  | 372.4190                        | 1,038.00      |
| 21/12/2011 | ALBI On 03-May-12       |        |              | Index Future       | 379.70    | 377.7890                      | 379.6960  | 377.7890                        | 0.00          |
| 21/12/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 21/12/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.44      | 0.4241                        | 0.4351    | 0.4241                          | 100,000.00    |
| 21/12/2011 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.07      | 0.0763                        | 0.0713    | 0.0763                          | 100,000.00    |
| 21/12/2011 | CAAS On 31-January-12   |        |              | Can-Do Future      | 0.17      | 0.1578                        | 0.1665    | 0.1578                          | 12,500.00     |
| 21/12/2011 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.13      | 0.1230                        | 0.1289    | 0.1230                          | 12,500.00     |
| 21/12/2011 | CAAU On 31-January-12   |        |              | Can-Do Future      | 0.03      | 0.0346                        | 0.0296    | 0.0346                          | 19,481.00     |
| 21/12/2011 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.05      | 0.0600                        | 0.0547    | 0.0600                          | 12,987.00     |
| 21/12/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 21/12/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/12/2011 | CS33 On 15-September-33 |        |              | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | GOVI On 02-February-12  |        |              | GOVI                   | 375.65    | 373.8280                      | 375.6470  | 373.8280                        | 184.00        |
| 21/12/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI                   | 66470     | 5                             | 7         | 5                               | 0.00          |
| 21/12/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI                   | 66370     | 5                             | 7         | 5                               | 0.00          |
| 21/12/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI                   | 66570     | 5                             | 7         | 5                               | 0.00          |
| 21/12/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | GOVI On 03-May-12       |        |              | GOVI                   | 381.06    | 379.2190                      | 381.0610  | 379.2190                        | 0.00          |
| 21/12/2011 | GOVI On 03-May-12       | 382.00 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | GOVI On 03-May-12       | 382.01 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | GOVI On 03-May-12       | 381.99 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | GOVI On 03-May-12       | 381.99 | Put          | GOVI                   | 9290      | 3                             | 1         | 3                               | 0.00          |
| 21/12/2011 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 9490      | 3                             | 1         | 3                               | 0.00          |
| 21/12/2011 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 9390      | 3                             | 1         | 3                               | 0.00          |
| 21/12/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 21/12/2011 | IGOV On 02-February-12  |        |              | Index Future           | 167.50    | 167.6520                      | 167.5010  | 167.6520                        | 508.00        |
| 21/12/2011 | IGOV On 03-May-12       |        |              | Index Future           | 169.92    | 170.0700                      | 169.9160  | 170.0700                        | 0.00          |
| 21/12/2011 | ILBI On 02-February-12  |        |              | Index Future           | 454.72    | 455.0450                      | 454.7240  | 455.0450                        | 88.00         |
| 21/12/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 21/12/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 21/12/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 21/12/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 21/12/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 21/12/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 21/12/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.59      | 94.4200                       | 94.4150   | 94.4200                         | 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 |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | JBAF On          | 18-January-12   |        |              | Jibar Tradeable Future | 5.58      | 94.4100                       | 94.4200   | 94.4100                         | 101.00        |
| 21/12/2011 | JBAF On          | 15-February-12  |        |              | Jibar Tradeable Future | 5.57      | 94.4200                       | 94.4300   | 94.4200                         | 0.00          |
| 21/12/2011 | JBAF On          | 20-March-12     |        |              | Jibar Tradeable Future | 5.55      | 94.4300                       | 94.4500   | 94.4300                         | 2,390.00      |
| 21/12/2011 | JBAF On          | 18-April-12     |        |              | Jibar Tradeable Future | 5.54      | 94.4500                       | 94.4600   | 94.4500                         | 0.00          |
| 21/12/2011 | JBAF On          | 16-May-12       |        |              | Jibar Tradeable Future | 5.54      | 94.4500                       | 94.4600   | 94.4500                         | 0.00          |
| 21/12/2011 | JBAF On          | 20-June-12      |        |              | Jibar Tradeable Future | 5.54      | 94.4400                       | 94.4600   | 94.4400                         | 2,890.00      |
| 21/12/2011 | JBAF On          | 19-September-12 |        |              | Jibar Tradeable Future | 5.62      | 94.3500                       | 94.3800   | 94.3500                         | 44,760.00     |
| 21/12/2011 | JBAF On          | 19-December-12  |        |              | Jibar Tradeable Future | 5.75      | 94.1800                       | 94.2500   | 94.1800                         | 990.00        |
| 21/12/2011 | JBAF On          | 20-March-13     |        |              | Jibar Tradeable Future | 6.00      | 93.9200                       | 94.0000   | 93.9200                         | 790.00        |
| 21/12/2011 | JBAF On          | 19-June-13      |        |              | Jibar Tradeable Future | 6.27      | 93.6400                       | 93.7300   | 93.6400                         | 1,250.00      |
| 21/12/2011 | JBAF On          | 18-September-13 |        |              | Jibar Tradeable Future | 6.56      | 93.3700                       | 93.4400   | 93.3700                         | 1,500.00      |
| 21/12/2011 | JN02 On          | 02-February-12  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 21/12/2011 | JN02 On          | 02-February-12  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN02 On          | 02-February-12  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN02 On          | 02-February-12  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN02 On          | 02-February-12  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN02 On          | 02-February-12  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN02 On          | 02-February-12  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN05 On          | 02-February-12  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 21/12/2011 | JN05 On          | 02-February-12  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN05 On          | 02-February-12  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN05 On          | 02-February-12  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN05 On          | 02-February-12  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN05 On          | 02-February-12  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN05 On          | 02-February-12  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN10 On          | 02-February-12  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 21/12/2011 | JN10 On          | 02-February-12  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN10 On          | 02-February-12  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN10 On          | 02-February-12  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN10 On          | 02-February-12  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | JN10 On          | 02-February-12  | 7.75   | Put          | JNOTE                  | 250000    | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | JN10 On 02-February-12 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | OTH1 On 02-February-12 |        |              | Index Future | 366.74    | 364.5550                      | 366.7430  | 364.5550                        | 0.00          |
| 21/12/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.83      | 125.9588                      | 126.3485  | 125.9588                        | 12,560.00     |
| 21/12/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 5756      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 5923      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 5589      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 27        | 0                             | 0         | 0                               | 130.00        |
| 21/12/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 1167      | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 308       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 6.25   | Call         | Bond Future  | 95        | 0                             | 0         | 0                               | 3,960.00      |
| 21/12/2011 | R157 On 02-February-12 | 7.20   | Call         | Bond Future  | 1549      | 1                             | 2         | 1                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 6.45   | Call         | Bond Future  | 216       | 0                             | 0         | 0                               | 1,320.00      |
| 21/12/2011 | R157 On 02-February-12 | 6.65   | Call         | Bond Future  | 426       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 6.65   | Put          | Bond Future  | 1060      | 1                             | 1         | 1                               | 1,320.00      |
| 21/12/2011 | R157 On 02-February-12 | 7.20   | Put          | Bond Future  | 237       | 0                             | 0         | 0                               | 3,960.00      |
| 21/12/2011 | R157 On 02-February-12 | 6.45   | Put          | Bond Future  | 1568      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 1300      | 2                             | 1         | 2                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future  | 3013      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 382       | 1                             | 0         | 1                               | 130.00        |
| 21/12/2011 | R157 On 02-February-12 | 6.25   | Put          | Bond Future  | 2169      | 3                             | 2         | 3                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future  | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R157 On 03-May-12      |        |              | Bond Future  | 6.92      | 120.9669                      | 121.3622  | 120.9669                        | 0.00          |
| 21/12/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future  | 4465      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future  | 4323      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future  | 4606      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future  | 150       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future  | 182       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future  | 166       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R157 On 02-August-12   |        |              | Bond Future  | 6.99      | 122.8038                      | 123.2031  | 122.8038                        | 0.00          |
| 21/12/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future  | 3731      | 3                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3846      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3618      | 3                             | 4         | 3                               | 0.00          |
| 21/12/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 726       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 658       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 691       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R157 On 01-November-12 |        |              | Bond Future | 7.07      | 117.8829                      | 118.2891  | 117.8829                        | 0.00          |
| 21/12/2011 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1886      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1958      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1817      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 2152      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 2011      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 2080      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.58      | 116.5150                      | 117.3073  | 116.5150                        | 27,833.00     |
| 21/12/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 4779      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 5107      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 4460      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 255       | 0                             | 0         | 0                               | 6,000.00      |
| 21/12/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 2         | 0                             | 0         | 0                               | 6,000.00      |
| 21/12/2011 | R186 On 02-February-12 | 8.00   | Call         | Bond Future | 588       | 0                             | 1         | 0                               | 100.00        |
| 21/12/2011 | R186 On 02-February-12 | 13.25  | Call         | Bond Future | 33637     | 33                            | 34        | 33                              | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 98.00  | Call         | Bond Future | 105411    | 105                           | 105       | 105                             | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 98.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 13.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 8.00   | Put          | Bond Future | 6153      | 7                             | 6         | 7                               | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 18907     | 20                            | 19        | 20                              | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1115      | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 8333      | 9                             | 8         | 9                               | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 880       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 991       | 1                             | 1         | 1                               | 100.00        |
| 21/12/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.67      | 118.1949                      | 118.9990  | 118.1949                        | 0.00          |
| 21/12/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6062      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6332      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5799      | 5                             | 6         | 5                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 3270      | 4                             | 3         | 4                               | 0.00          |
| 21/12/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 2929      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3095      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.75      | 114.6969                      | 115.5124  | 114.6969                        | 0.00          |
| 21/12/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 5523      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5303      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 5749      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 5278      | 6                             | 5         | 6                               | 0.00          |
| 21/12/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 5723      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 5496      | 6                             | 5         | 6                               | 0.00          |
| 21/12/2011 | R186 On 01-November-12 |        |              | Bond Future | 8.83      | 116.4602                      | 117.2950  | 116.4602                        | 0.00          |
| 21/12/2011 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 6290      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 6079      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 6505      | 6                             | 7         | 6                               | 0.00          |
| 21/12/2011 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 6741      | 7                             | 7         | 7                               | 0.00          |
| 21/12/2011 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 7197      | 8                             | 7         | 8                               | 0.00          |
| 21/12/2011 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 6966      | 7                             | 7         | 7                               | 0.00          |
| 21/12/2011 | R189 On 02-February-12 |        |              | Bond Future | 218.90    | 218.9215                      | 218.9013  | 218.9215                        | 0.00          |
| 21/12/2011 | R189 On 02-February-12 | 218.00 | Call         | Bond Future | 901       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R189 On 02-February-12 | 218.05 | Call         | Bond Future | 851       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R189 On 02-February-12 | 217.95 | Call         | Bond Future | 951       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R189 On 02-February-12 | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R189 On 02-February-12 | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R189 On 02-February-12 | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R197 On 02-February-12 |        |              | Bond Future | 247.12    | 247.5264                      | 247.1244  | 247.5264                        | 965.00        |
| 21/12/2011 | R197 On 02-February-12 | 237.00 | Call         | Bond Future | 10124     | 11                            | 10        | 11                              | 0.00          |
| 21/12/2011 | R197 On 02-February-12 | 236.95 | Call         | Bond Future | 10174     | 11                            | 10        | 11                              | 0.00          |
| 21/12/2011 | R197 On 02-February-12 | 237.05 | Call         | Bond Future | 10074     | 10                            | 10        | 10                              | 0.00          |
| 21/12/2011 | R197 On 02-February-12 | 237.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R197 On 02-February-12 | 236.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R197 On 02-February-12 | 237.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.33      | 107.0981                      | 107.3906  | 107.0981                        | 3,124.00      |
| 21/12/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 5006      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 4879      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 5132      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.38      | 108.6420                      | 108.9371  | 108.6420                        | 0.00          |
| 21/12/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3403      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3295      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3510      | 3                             | 4         | 3                               | 0.00          |
| 21/12/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 93        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 115       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 105       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.41      | 105.8821                      | 106.1794  | 105.8821                        | 0.00          |
| 21/12/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2827      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2914      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2741      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 449       | 1                             | 0         | 1                               | 0.00          |
| 21/12/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 405       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 426       | 1                             | 0         | 1                               | 0.00          |
| 21/12/2011 | R201 On 01-November-12 |        |              | Bond Future | 6.44      | 107.5089                      | 107.8124  | 107.5089                        | 0.00          |
| 21/12/2011 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1582      | 1                             | 2         | 1                               | 0.00          |
| 21/12/2011 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1636      | 1                             | 2         | 1                               | 0.00          |
| 21/12/2011 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1528      | 1                             | 2         | 1                               | 0.00          |
| 21/12/2011 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 1498      | 2                             | 1         | 2                               | 0.00          |
| 21/12/2011 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 1405      | 2                             | 1         | 2                               | 0.00          |
| 21/12/2011 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 1451      | 2                             | 1         | 2                               | 0.00          |
| 21/12/2011 | R202 On 02-February-12 |        |              | Bond Future | 186.20    | 186.1569                      | 186.2021  | 186.1569                        | 35,872.00     |
| 21/12/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 9202      | 9                             | 9         | 9                               | 0.00          |
| 21/12/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9252      | 9                             | 9         | 9                               | 0.00          |
| 21/12/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 9152      | 9                             | 9         | 9                               | 0.00          |
| 21/12/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.47      | 106.3048                      | 106.8057  | 106.3048                        | 3,586.00      |
| 21/12/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 5724      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 5935      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 5512      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R203 On 02-February-12 | 6.95   | Call         | Bond Future | 215       | 0                             | 0         | 0                               | 2,640.00      |
| 21/12/2011 | R203 On 02-February-12 | 7.95   | Call         | Bond Future | 2469      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R203 On 02-February-12 | 7.20   | Call         | Bond Future | 494       | 0                             | 0         | 0                               | 880.00        |
| 21/12/2011 | R203 On 02-February-12 | 7.35   | Call         | Bond Future | 750       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R203 On 02-February-12 | 7.35   | Put          | Bond Future | 1291      | 2                             | 1         | 2                               | 880.00        |
| 21/12/2011 | R203 On 02-February-12 | 7.95   | Put          | Bond Future | 272       | 0                             | 0         | 0                               | 2,640.00      |
| 21/12/2011 | R203 On 02-February-12 | 7.20   | Put          | Bond Future | 1734      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R203 On 02-February-12 | 6.95   | Put          | Bond Future | 2632      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.56      | 103.6760                      | 104.1825  | 103.6760                        | 0.00          |
| 21/12/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 5453      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 5630      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5275      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 391       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 331       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 362       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.64      | 105.2503                      | 105.7646  | 105.2503                        | 0.00          |
| 21/12/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4681      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4831      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4533      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1189      | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1082      | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1134      | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R203 On 01-November-12 |        |              | Bond Future | 7.73      | 102.7104                      | 103.2296  | 102.7104                        | 0.00          |
| 21/12/2011 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2826      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2723      | 2                             | 3         | 2                               | 0.00          |
| 21/12/2011 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2932      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 2662      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 2856      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 2757      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.76      | 101.7508                      | 102.3204  | 101.7508                        | 3,543.00      |
| 21/12/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 6359      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 6597      | 6                             | 7         | 6                               | 0.00          |
| 21/12/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 6121      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R204 On 02-February-12 | 7.25   | Call         | Bond Future | 325       | 0                             | 0         | 0                               | 540.00        |
| 21/12/2011 | R204 On 02-February-12 | 8.00   | Call         | Bond Future | 2002      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R204 On 02-February-12 | 7.50   | Call         | Bond Future | 679       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R204 On 02-February-12 | 7.50   | Put          | Bond Future | 2040      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R204 On 02-February-12 | 8.00   | Put          | Bond Future | 716       | 1                             | 1         | 1                               | 540.00        |
| 21/12/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 36        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R204 On 02-February-12 | 7.25   | Put          | Bond Future | 3042      | 4                             | 3         | 4                               | 0.00          |
| 21/12/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 29        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.85      | 103.2217                      | 103.7975  | 103.2217                        | 0.00          |
| 21/12/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5250      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5061      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5442      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 717       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 819       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 766       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R204 On 02-August-12   |        |              | Bond Future | 7.93      | 100.7570                      | 101.3377  | 100.7570                        | 0.00          |
| 21/12/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4515      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4357      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4676      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1690      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1848      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1767      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R204 On 01-November-12 |        |              | Bond Future | 8.02      | 102.3038                      | 102.8969  | 102.3038                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3405      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3527      | 3                             | 4         | 3                               | 0.00          |
| 21/12/2011 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3286      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 3630      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 3394      | 4                             | 3         | 4                               | 0.00          |
| 21/12/2011 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 3510      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.10      | 102.7861                      | 102.9873  | 102.7861                        | 300.00        |
| 21/12/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3402      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3315      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3490      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.15      | 104.2675                      | 104.4709  | 104.2675                        | 0.00          |
| 21/12/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2194      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2266      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2123      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.15      | 102.0859                      | 102.2917  | 102.0859                        | 0.00          |
| 21/12/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1780      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1834      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1728      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 301       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 272       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 285       | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R206 On 01-November-12 |        |              | Bond Future | 6.13      | 103.6549                      | 103.8655  | 103.6549                        | 0.00          |
| 21/12/2011 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 910       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 881       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 939       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 1025      | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 1082      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 1053      | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.00      | 95.5050                       | 96.1337   | 95.5050                         | 46,112.00     |
| 21/12/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 5506      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5759      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 5254      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R207 On 02-February-12 | 7.35   | Call         | Bond Future | 144       | 0                             | 0         | 0                               | 1,920.00      |
| 21/12/2011 | R207 On 02-February-12 | 8.50   | Call         | Bond Future | 3086      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R207 On 02-February-12 | 7.65   | Call         | Bond Future | 451       | 0                             | 0         | 0                               | 640.00        |
| 21/12/2011 | R207 On 02-February-12 | 7.85   | Call         | Bond Future | 823       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R207 On 02-February-12 | 7.85   | Put          | Bond Future | 1645      | 2                             | 2         | 2                               | 640.00        |
| 21/12/2011 | R207 On 02-February-12 | 8.50   | Put          | Bond Future | 292       | 0                             | 0         | 0                               | 1,920.00      |
| 21/12/2011 | R207 On 02-February-12 | 7.65   | Put          | Bond Future | 2421      | 3                             | 2         | 3                               | 0.00          |
| 21/12/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R207 On 02-February-12 | 7.35   | Put          | Bond Future | 3868      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 45        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.09      | 96.8820                       | 97.5199   | 96.8820                         | 0.00          |
| 21/12/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4692      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4505      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4881      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1085      | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1232      | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1157      | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.18      | 94.7143                       | 95.3601   | 94.7143                         | 0.00          |
| 21/12/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4935      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4766      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5107      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1861      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2030      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1944      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R207 On 01-November-12 |        |              | Bond Future | 8.26      | 96.1656                       | 96.8285   | 96.1656                         | 0.00          |
| 21/12/2011 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3662      | 3                             | 4         | 3                               | 0.00          |
| 21/12/2011 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3924      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3792      | 3                             | 4         | 3                               | 0.00          |
| 21/12/2011 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 3723      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 3978      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 3849      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.02      | 93.6177                       | 94.2634   | 93.6177                         | 14,084.00     |
| 21/12/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 5745      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 6015      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 5475      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R208 On 02-February-12 | 7.45   | Call         | Bond Future | 172       | 0                             | 0         | 0                               | 2,880.00      |
| 21/12/2011 | R208 On 02-February-12 | 8.55   | Call         | Bond Future | 3387      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R208 On 02-February-12 | 7.70   | Call         | Bond Future | 463       | 0                             | 0         | 0                               | 960.00        |
| 21/12/2011 | R208 On 02-February-12 | 7.90   | Call         | Bond Future | 874       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R208 On 02-February-12 | 7.90   | Put          | Bond Future | 1605      | 2                             | 2         | 2                               | 960.00        |
| 21/12/2011 | R208 On 02-February-12 | 8.55   | Put          | Bond Future | 244       | 0                             | 0         | 0                               | 2,880.00      |
| 21/12/2011 | R208 On 02-February-12 | 7.70   | Put          | Bond Future | 2429      | 3                             | 2         | 3                               | 0.00          |
| 21/12/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R208 On 02-February-12 | 7.45   | Put          | Bond Future | 3711      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.10      | 91.5698                       | 92.2233   | 91.5698                         | 0.00          |
| 21/12/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5961      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6178      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5746      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 911       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 793       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 850       | 1                             | 1         | 1                               | 0.00          |
| 21/12/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.18      | 92.9622                       | 93.6230   | 92.9622                         | 0.00          |
| 21/12/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5320      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5506      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5136      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2196      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2014      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2103      | 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 |
|------------|------------------|----------------|------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | R208 On          | 01-November-12 |      |        |              | Bond Future | 8.26      | 90.9911                       | 91.6691   | 90.9911                         | 0.00          |
| 21/12/2011 | R208 On          | 01-November-12 | 8.25 | Call   |              | Bond Future | 3954      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R208 On          | 01-November-12 | 8.30 | Call   |              | Bond Future | 4097      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R208 On          | 01-November-12 | 8.20 | Call   |              | Bond Future | 3814      | 3                             | 4         | 3                               | 0.00          |
| 21/12/2011 | R208 On          | 01-November-12 | 8.20 | Put    |              | Bond Future | 4141      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R208 On          | 01-November-12 | 8.30 | Put    |              | Bond Future | 3861      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R208 On          | 01-November-12 | 8.25 | Put    |              | Bond Future | 3999      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R209 On          | 02-February-12 |      |        |              | Bond Future | 8.94      | 75.1754                       | 75.7968   | 75.1754                         | 2,936.00      |
| 21/12/2011 | R209 On          | 02-February-12 | 9.00 | Call   |              | Bond Future | 2333      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R209 On          | 02-February-12 | 9.05 | Call   |              | Bond Future | 2543      | 2                             | 3         | 2                               | 0.00          |
| 21/12/2011 | R209 On          | 02-February-12 | 8.95 | Call   |              | Bond Future | 2133      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R209 On          | 02-February-12 | 8.95 | Put    |              | Bond Future | 2017      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R209 On          | 02-February-12 | 9.05 | Put    |              | Bond Future | 1663      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R209 On          | 02-February-12 | 9.00 | Put    |              | Bond Future | 1834      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R209 On          | 03-May-12      |      |        |              | Bond Future | 9.01      | 73.1212                       | 73.7415   | 73.1212                         | 0.00          |
| 21/12/2011 | R209 On          | 03-May-12      | 9.00 | Call   |              | Bond Future | 3628      | 3                             | 4         | 3                               | 0.00          |
| 21/12/2011 | R209 On          | 03-May-12      | 8.95 | Call   |              | Bond Future | 3443      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R209 On          | 03-May-12      | 9.05 | Call   |              | Bond Future | 3818      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R209 On          | 03-May-12      | 9.05 | Put    |              | Bond Future | 3507      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R209 On          | 03-May-12      | 8.95 | Put    |              | Bond Future | 3895      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R209 On          | 03-May-12      | 9.00 | Put    |              | Bond Future | 3697      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R209 On          | 02-August-12   |      |        |              | Bond Future | 9.08      | 74.2258                       | 74.8606   | 74.2258                         | 0.00          |
| 21/12/2011 | R209 On          | 02-August-12   | 9.25 | Call   |              | Bond Future | 5434      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R209 On          | 02-August-12   | 9.20 | Call   |              | Bond Future | 5240      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R209 On          | 02-August-12   | 9.30 | Call   |              | Bond Future | 5639      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R209 On          | 02-August-12   | 9.30 | Put    |              | Bond Future | 3992      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R209 On          | 02-August-12   | 9.20 | Put    |              | Bond Future | 4324      | 5                             | 4         | 5                               | 0.00          |
| 21/12/2011 | R209 On          | 02-August-12   | 9.25 | Put    |              | Bond Future | 4151      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R209 On          | 01-November-12 |      |        |              | Bond Future | 9.15      | 72.2251                       | 72.8665   | 72.2251                         | 0.00          |
| 21/12/2011 | R209 On          | 01-November-12 | 9.00 | Call   |              | Bond Future | 4928      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R209 On          | 01-November-12 | 8.95 | Call   |              | Bond Future | 4755      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R209 On          | 01-November-12 | 9.05 | Call   |              | Bond Future | 5103      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R209 On          | 01-November-12 | 9.05 | Put    |              | Bond Future | 5821      | 6                             | 6         | 6                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 6234      | 7                             | 6         | 7                               | 0.00          |
| 21/12/2011 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 6025      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R210 On 02-February-12 |        |              | Bond Future | 139.90    | 139.8667                      | 139.9006  | 139.8667                        | 755.00        |
| 21/12/2011 | R210 On 02-February-12 | 131.00 | Call         | Bond Future | 8901      | 9                             | 9         | 9                               | 0.00          |
| 21/12/2011 | R210 On 02-February-12 | 131.05 | Call         | Bond Future | 8851      | 9                             | 9         | 9                               | 0.00          |
| 21/12/2011 | R210 On 02-February-12 | 130.95 | Call         | Bond Future | 8951      | 9                             | 9         | 9                               | 0.00          |
| 21/12/2011 | R210 On 02-February-12 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R210 On 02-February-12 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R210 On 02-February-12 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R211 On 02-February-12 |        |              | Bond Future | 116.75    | 116.7409                      | 116.7463  | 116.7409                        | 480.00        |
| 21/12/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 6246      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 6196      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 6296      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R212 On 02-February-12 |        |              | Bond Future | 113.11    | 113.0867                      | 113.1125  | 113.0867                        | 2,677.00      |
| 21/12/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 4613      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 4663      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 4563      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/12/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.96      | 84.6887                       | 85.3662   | 84.6887                         | 487.00        |
| 21/12/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 2300      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 2100      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 2509      | 2                             | 3         | 2                               | 0.00          |
| 21/12/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 1770      | 2                             | 2         | 2                               | 0.00          |
| 21/12/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 2139      | 3                             | 2         | 3                               | 0.00          |
| 21/12/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 1949      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/12/2011 | R213 On 03-May-12       |        |              | Bond Future        | 9.04      | 82.3728                       | 83.0555   | 82.3728                         | 0.00          |
| 21/12/2011 | R213 On 03-May-12       | 9.25   | Call         | Bond Future        | 4611      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 4827      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 4402      | 4                             | 4         | 4                               | 0.00          |
| 21/12/2011 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 3143      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 2819      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 2976      | 3                             | 3         | 3                               | 0.00          |
| 21/12/2011 | R213 On 02-August-12    |        |              | Bond Future        | 9.11      | 83.6262                       | 84.3143   | 83.6262                         | 0.00          |
| 21/12/2011 | R213 On 02-August-12    | 9.25   | Call         | Bond Future        | 5424      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R213 On 02-August-12    | 9.30   | Call         | Bond Future        | 5632      | 5                             | 6         | 5                               | 0.00          |
| 21/12/2011 | R213 On 02-August-12    | 9.20   | Call         | Bond Future        | 5228      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R213 On 02-August-12    | 9.20   | Put          | Bond Future        | 4540      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 4198      | 5                             | 4         | 5                               | 0.00          |
| 21/12/2011 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 4362      | 5                             | 4         | 5                               | 0.00          |
| 21/12/2011 | R213 On 01-November-12  |        |              | Bond Future        | 9.19      | 81.3733                       | 82.0737   | 81.3733                         | 0.00          |
| 21/12/2011 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 4901      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 5077      | 5                             | 5         | 5                               | 0.00          |
| 21/12/2011 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 4729      | 4                             | 5         | 4                               | 0.00          |
| 21/12/2011 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 6529      | 7                             | 7         | 7                               | 0.00          |
| 21/12/2011 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 6107      | 6                             | 6         | 6                               | 0.00          |
| 21/12/2011 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 6314      | 7                             | 6         | 7                               | 0.00          |
| 21/12/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 22/12/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | AL7T On 02-February-12  |        |              | Index Future       | 412.16    | 411.3700                      | 412.1550  | 411.3700                        | 16.00         |
| 22/12/2011 | AL7T On 03-May-12       |        |              | Index Future       | 418.09    | 417.2990                      | 418.0890  | 417.2990                        | 0.00          |
| 22/12/2011 | ALBI On 02-February-12  |        |              | Index Future       | 374.96    | 374.3010                      | 374.9590  | 374.3010                        | 1,038.00      |
| 22/12/2011 | ALBI On 03-May-12       |        |              | Index Future       | 380.36    | 379.6960                      | 380.3570  | 379.6960                        | 0.00          |
| 22/12/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 22/12/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.38      | 0.4351                        | 0.3846    | 0.4351                          | 100,000.00    |
| 22/12/2011 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.09      | 0.0713                        | 0.0948    | 0.0713                          | 100,000.00    |
| 22/12/2011 | CAAS On 31-January-12   |        |              | Can-Do Future      | 0.14      | 0.1665                        | 0.1442    | 0.1665                          | 12,500.00     |
| 22/12/2011 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.11      | 0.1289                        | 0.1141    | 0.1289                          | 12,500.00     |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | CAAU On 31-January-12   |        |              | Can-Do Future      | 0.04      | 0.0296                        | 0.0437    | 0.0296                          | 19,481.00     |
| 22/12/2011 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.07      | 0.0547                        | 0.0721    | 0.0547                          | 12,987.00     |
| 22/12/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 22/12/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/12/2011 | GOVI On 02-February-12  |        |              | GOVI               | 376.28    | 375.6470                      | 376.2760  | 375.6470                        | 184.00        |
| 22/12/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 72760     | 7                             | 7         | 7                               | 0.00          |
| 22/12/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 72660     | 7                             | 7         | 7                               | 0.00          |
| 22/12/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 72860     | 7                             | 7         | 7                               | 0.00          |
| 22/12/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | GOVI On 03-May-12       |        |              | GOVI               | 381.69    | 381.0610                      | 381.6930  | 381.0610                        | 0.00          |
| 22/12/2011 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 2970      | 1                             | 0         | 1                               | 0.00          |
| 22/12/2011 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 3170      | 1                             | 0         | 1                               | 0.00          |
| 22/12/2011 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 3070      | 1                             | 0         | 1                               | 0.00          |
| 22/12/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 22/12/2011 | IGOV On 02-February-12  |        |              | Index Future       | 167.40    | 167.5010                      | 167.4010  | 167.5010                        | 508.00        |
| 22/12/2011 | IGOV On 03-May-12       |        |              | Index Future       | 169.81    | 169.9160                      | 169.8110  | 169.9160                        | 0.00          |
| 22/12/2011 | ILBI On 02-February-12  |        |              | Index Future       | 454.34    | 454.7240                      | 454.3360  | 454.7240                        | 88.00         |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 22/12/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 22/12/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 22/12/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 22/12/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 22/12/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 22/12/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.58      | 94.4200                       | 94.4200   | 94.4200                         | 101.00        |
| 22/12/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.57      | 94.4300                       | 94.4300   | 94.4300                         | 0.00          |
| 22/12/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.55      | 94.4500                       | 94.4500   | 94.4500                         | 2,390.00      |
| 22/12/2011 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.54      | 94.4600                       | 94.4600   | 94.4600                         | 0.00          |
| 22/12/2011 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.54      | 94.4600                       | 94.4600   | 94.4600                         | 0.00          |
| 22/12/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.54      | 94.4600                       | 94.4600   | 94.4600                         | 2,890.00      |
| 22/12/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.61      | 94.3800                       | 94.3900   | 94.3800                         | 44,760.00     |
| 22/12/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.72      | 94.2500                       | 94.2800   | 94.2500                         | 990.00        |
| 22/12/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.00      | 94.0000                       | 94.0000   | 94.0000                         | 790.00        |
| 22/12/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.23      | 93.7300                       | 93.7700   | 93.7300                         | 1,250.00      |
| 22/12/2011 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.54      | 93.4400                       | 93.4600   | 93.4400                         | 1,500.00      |
| 22/12/2011 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.84      | 6.5600                        | 93.1600   | 6.5600                          | 0.00          |
| 22/12/2011 | JN02 On 02-February-12  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 22/12/2011 | JN02 On 02-February-12  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN02 On 02-February-12  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN02 On 02-February-12  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN02 On 02-February-12  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN02 On 02-February-12  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN02 On 02-February-12  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN05 On 02-February-12  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 22/12/2011 | JN05 On 02-February-12  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | JN05 On 02-February-12 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN05 On 02-February-12 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN05 On 02-February-12 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN05 On 02-February-12 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN05 On 02-February-12 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN10 On 02-February-12 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 22/12/2011 | JN10 On 02-February-12 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN10 On 02-February-12 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN10 On 02-February-12 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN10 On 02-February-12 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN10 On 02-February-12 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | JN10 On 02-February-12 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | OTH1 On 02-February-12 |        |              | Index Future | 367.54    | 366.7430                      | 367.5360  | 366.7430                        | 0.00          |
| 22/12/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.80      | 126.3485                      | 126.4622  | 126.3485                        | 12,560.00     |
| 22/12/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 5870      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 6036      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 5703      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 30        | 0                             | 0         | 0                               | 130.00        |
| 22/12/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 1238      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 335       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 6.25   | Call         | Bond Future  | 105       | 0                             | 0         | 0                               | 3,960.00      |
| 22/12/2011 | R157 On 02-February-12 | 7.20   | Call         | Bond Future  | 1632      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 6.45   | Call         | Bond Future  | 236       | 0                             | 0         | 0                               | 1,320.00      |
| 22/12/2011 | R157 On 02-February-12 | 6.65   | Call         | Bond Future  | 460       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 6.65   | Put          | Bond Future  | 980       | 1                             | 1         | 1                               | 1,320.00      |
| 22/12/2011 | R157 On 02-February-12 | 7.20   | Put          | Bond Future  | 207       | 0                             | 0         | 0                               | 3,960.00      |
| 22/12/2011 | R157 On 02-February-12 | 6.45   | Put          | Bond Future  | 1474      | 2                             | 1         | 2                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 1213      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future  | 2902      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 339       | 0                             | 0         | 0                               | 130.00        |
| 22/12/2011 | R157 On 02-February-12 | 6.25   | Put          | Bond Future  | 2066      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R157 On 03-May-12      |        |              | Bond Future | 6.88      | 121.3622                      | 121.4778  | 121.3622                        | 0.00          |
| 22/12/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 4567      | 4                             | 5         | 4                               | 0.00          |
| 22/12/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 4709      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 4424      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 167       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 137       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 153       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R157 On 02-August-12   |        |              | Bond Future | 6.95      | 123.2031                      | 123.3223  | 123.2031                        | 0.00          |
| 22/12/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3818      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3704      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3935      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 628       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 692       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 659       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R157 On 01-November-12 |        |              | Bond Future | 7.03      | 118.2891                      | 118.4099  | 118.2891                        | 0.00          |
| 22/12/2011 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1943      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 2016      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1872      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 2086      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1949      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 2016      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.55      | 117.3073                      | 117.6042  | 117.3073                        | 27,833.00     |
| 22/12/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 4979      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 5315      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 4651      | 4                             | 5         | 4                               | 0.00          |
| 22/12/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 272       | 0                             | 0         | 0                               | 6,000.00      |
| 22/12/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 3         | 0                             | 0         | 0                               | 6,000.00      |
| 22/12/2011 | R186 On 02-February-12 | 8.00   | Call         | Bond Future | 626       | 1                             | 1         | 1                               | 100.00        |
| 22/12/2011 | R186 On 02-February-12 | 13.25  | Call         | Bond Future | 33934     | 34                            | 34        | 34                              | 0.00          |
| 22/12/2011 | R186 On 02-February-12 | 98.00  | Call         | Bond Future | 105708    | 105                           | 106       | 105                             | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | R186 On 02-February-12 | 98.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R186 On 02-February-12 | 13.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R186 On 02-February-12 | 8.00   | Put          | Bond Future | 5894      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 18611     | 19                            | 19        | 19                              | 0.00          |
| 22/12/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1009      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 8054      | 8                             | 8         | 8                               | 0.00          |
| 22/12/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 791       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 895       | 1                             | 1         | 1                               | 100.00        |
| 22/12/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.63      | 118.9990                      | 119.2992  | 118.9990                        | 0.00          |
| 22/12/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6235      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5967      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6509      | 6                             | 7         | 6                               | 0.00          |
| 22/12/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 2806      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 3138      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 2968      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.71      | 115.5124                      | 115.8159  | 115.5124                        | 0.00          |
| 22/12/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 5672      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 5901      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5447      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 5563      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 5127      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 5342      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R186 On 01-November-12 |        |              | Bond Future | 8.79      | 117.2950                      | 117.6016  | 117.2950                        | 0.00          |
| 22/12/2011 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 6438      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 6223      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 6656      | 7                             | 7         | 7                               | 0.00          |
| 22/12/2011 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 6586      | 7                             | 7         | 7                               | 0.00          |
| 22/12/2011 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 7035      | 7                             | 7         | 7                               | 0.00          |
| 22/12/2011 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 6807      | 7                             | 7         | 7                               | 0.00          |
| 22/12/2011 | R189 On 02-February-12 |        |              | Bond Future | 218.90    | 218.9013                      | 218.8971  | 218.9013                        | 0.00          |
| 22/12/2011 | R189 On 02-February-12 | 218.00 | Call         | Bond Future | 897       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R189 On 02-February-12 | 218.05 | Call         | Bond Future | 847       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R189 On 02-February-12 | 217.95 | Call         | Bond Future | 947       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | R189 On 02-February-12 | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R189 On 02-February-12 | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R189 On 02-February-12 | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R197 On 02-February-12 |        |              | Bond Future | 246.68    | 247.1244                      | 246.6786  | 247.1244                        | 965.00        |
| 22/12/2011 | R197 On 02-February-12 | 237.00 | Call         | Bond Future | 9679      | 10                            | 10        | 10                              | 0.00          |
| 22/12/2011 | R197 On 02-February-12 | 236.95 | Call         | Bond Future | 9729      | 10                            | 10        | 10                              | 0.00          |
| 22/12/2011 | R197 On 02-February-12 | 237.05 | Call         | Bond Future | 9629      | 10                            | 10        | 10                              | 0.00          |
| 22/12/2011 | R197 On 02-February-12 | 237.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R197 On 02-February-12 | 236.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R197 On 02-February-12 | 237.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.30      | 107.3906                      | 107.4766  | 107.3906                        | 3,124.00      |
| 22/12/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 5092      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 4965      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 5218      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.35      | 108.9371                      | 109.0234  | 108.9371                        | 0.00          |
| 22/12/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3480      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3589      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3371      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 105       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 86        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 95        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.37      | 106.1794                      | 106.2690  | 106.1794                        | 0.00          |
| 22/12/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2895      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2808      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2983      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 384       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 426       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 405       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R201 On 01-November-12 |        |              | Bond Future | 6.39      | 107.8124                      | 107.9031  | 107.8124                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1627      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1682      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1573      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 1452      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 1360      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 1406      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R202 On 02-February-12 |        |              | Bond Future | 186.21    | 186.2021                      | 186.2110  | 186.2021                        | 35,872.00     |
| 22/12/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 9211      | 9                             | 9         | 9                               | 0.00          |
| 22/12/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 9161      | 9                             | 9         | 9                               | 0.00          |
| 22/12/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9261      | 9                             | 9         | 9                               | 0.00          |
| 22/12/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.44      | 106.8057                      | 106.9533  | 106.8057                        | 3,586.00      |
| 22/12/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 5869      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 6081      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 5656      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R203 On 02-February-12 | 6.95   | Call         | Bond Future | 233       | 0                             | 0         | 0                               | 2,640.00      |
| 22/12/2011 | R203 On 02-February-12 | 7.95   | Call         | Bond Future | 2582      | 2                             | 3         | 2                               | 0.00          |
| 22/12/2011 | R203 On 02-February-12 | 7.20   | Call         | Bond Future | 532       | 0                             | 1         | 0                               | 880.00        |
| 22/12/2011 | R203 On 02-February-12 | 7.35   | Call         | Bond Future | 802       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R203 On 02-February-12 | 7.35   | Put          | Bond Future | 1195      | 1                             | 1         | 1                               | 880.00        |
| 22/12/2011 | R203 On 02-February-12 | 7.95   | Put          | Bond Future | 237       | 0                             | 0         | 0                               | 2,640.00      |
| 22/12/2011 | R203 On 02-February-12 | 7.20   | Put          | Bond Future | 1624      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R203 On 02-February-12 | 6.95   | Put          | Bond Future | 2503      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.53      | 104.1825                      | 104.3284  | 104.1825                        | 0.00          |
| 22/12/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 5575      | 5                             | 6         | 5                               | 0.00          |
| 22/12/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5395      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 5754      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 365       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 338       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.61      | 105.7646                      | 105.9170  | 105.7646                        | 0.00          |
| 22/12/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4787      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4637      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4938      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1037      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1141      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1088      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R203 On 01-November-12 |        |              | Bond Future | 7.70      | 103.2296                      | 103.3832  | 103.2296                        | 0.00          |
| 22/12/2011 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2902      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2797      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3009      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 2585      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 2777      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 2680      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.72      | 102.3204                      | 102.4899  | 102.3204                        | 3,543.00      |
| 22/12/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 6523      | 6                             | 7         | 6                               | 0.00          |
| 22/12/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 6762      | 7                             | 7         | 7                               | 0.00          |
| 22/12/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 6284      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R204 On 02-February-12 | 7.25   | Call         | Bond Future | 349       | 0                             | 0         | 0                               | 540.00        |
| 22/12/2011 | R204 On 02-February-12 | 8.00   | Call         | Bond Future | 2103      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R204 On 02-February-12 | 7.50   | Call         | Bond Future | 724       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R204 On 02-February-12 | 7.50   | Put          | Bond Future | 1915      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R204 On 02-February-12 | 8.00   | Put          | Bond Future | 647       | 1                             | 1         | 1                               | 540.00        |
| 22/12/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 29        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R204 On 02-February-12 | 7.25   | Put          | Bond Future | 2897      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.82      | 103.7975                      | 103.9664  | 103.7975                        | 0.00          |
| 22/12/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5377      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5570      | 5                             | 6         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5186      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 775       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 676       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 724       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R204 On 02-August-12   |        |              | Bond Future | 7.90      | 101.3377                      | 101.5157  | 101.3377                        | 0.00          |
| 22/12/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4627      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4790      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4467      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1780      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1626      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1701      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R204 On 01-November-12 |        |              | Bond Future | 7.99      | 102.8969                      | 103.0734  | 102.8969                        | 0.00          |
| 22/12/2011 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3491      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3615      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3370      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 3537      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 3305      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 3419      | 4                             | 3         | 4                               | 0.00          |
| 22/12/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.07      | 102.9873                      | 103.0478  | 102.9873                        | 300.00        |
| 22/12/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3463      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3375      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3550      | 3                             | 4         | 3                               | 0.00          |
| 22/12/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.11      | 104.4709                      | 104.5303  | 104.4709                        | 0.00          |
| 22/12/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2248      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2176      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2321      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.11      | 102.2917                      | 102.3536  | 102.2917                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1827      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1774      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1881      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 257       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 285       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 270       | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R206 On 01-November-12 |        |              | Bond Future | 6.07      | 103.8655                      | 103.9274  | 103.8655                        | 0.00          |
| 22/12/2011 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 938       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 909       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 968       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 992       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 1048      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 1019      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R207 On 02-February-12 |        |              | Bond Future | 7.96      | 96.1337                       | 96.3143   | 96.1337                         | 46,112.00     |
| 22/12/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 5678      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5932      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 5424      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R207 On 02-February-12 | 7.35   | Call         | Bond Future | 158       | 0                             | 0         | 0                               | 1,920.00      |
| 22/12/2011 | R207 On 02-February-12 | 8.50   | Call         | Bond Future | 3227      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R207 On 02-February-12 | 7.65   | Call         | Bond Future | 487       | 0                             | 0         | 0                               | 640.00        |
| 22/12/2011 | R207 On 02-February-12 | 7.85   | Call         | Bond Future | 884       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R207 On 02-February-12 | 7.85   | Put          | Bond Future | 1525      | 2                             | 2         | 2                               | 640.00        |
| 22/12/2011 | R207 On 02-February-12 | 8.50   | Put          | Bond Future | 252       | 0                             | 0         | 0                               | 1,920.00      |
| 22/12/2011 | R207 On 02-February-12 | 7.65   | Put          | Bond Future | 2276      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 45        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R207 On 02-February-12 | 7.35   | Put          | Bond Future | 3701      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.06      | 97.5199                       | 97.7008   | 97.5199                         | 0.00          |
| 22/12/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4815      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5007      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4626      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1172      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1030      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1099      | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.14      | 95.3601                       | 95.5464   | 95.3601                         | 0.00          |
| 22/12/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5052      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5227      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4881      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1959      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1794      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1874      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R207 On 01-November-12 |        |              | Bond Future | 8.23      | 96.8285                       | 97.0146   | 96.8285                         | 0.00          |
| 22/12/2011 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3883      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4017      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3751      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 3880      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 3630      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 3754      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R208 On 02-February-12 |        |              | Bond Future | 7.99      | 94.2634                       | 94.4515   | 94.2634                         | 14,084.00     |
| 22/12/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 5925      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 6197      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 5653      | 5                             | 6         | 5                               | 0.00          |
| 22/12/2011 | R208 On 02-February-12 | 7.45   | Call         | Bond Future | 189       | 0                             | 0         | 0                               | 2,880.00      |
| 22/12/2011 | R208 On 02-February-12 | 8.55   | Call         | Bond Future | 3540      | 3                             | 4         | 3                               | 0.00          |
| 22/12/2011 | R208 On 02-February-12 | 7.70   | Call         | Bond Future | 502       | 0                             | 1         | 0                               | 960.00        |
| 22/12/2011 | R208 On 02-February-12 | 7.90   | Call         | Bond Future | 940       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R208 On 02-February-12 | 7.90   | Put          | Bond Future | 1483      | 2                             | 1         | 2                               | 960.00        |
| 22/12/2011 | R208 On 02-February-12 | 8.55   | Put          | Bond Future | 209       | 0                             | 0         | 0                               | 2,880.00      |
| 22/12/2011 | R208 On 02-February-12 | 7.70   | Put          | Bond Future | 2280      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R208 On 02-February-12 | 7.45   | Put          | Bond Future | 3540      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.07      | 92.2233                       | 92.4187   | 92.2233                         | 0.00          |
| 22/12/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6109      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5892      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6328      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 747       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 861       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 803       | 1                             | 1         | 1                               | 0.00          |
| 22/12/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.15      | 93.6230                       | 93.8195   | 93.6230                         | 0.00          |
| 22/12/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5443      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5258      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5632      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1943      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2121      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2030      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R208 On 01-November-12 |        |              | Bond Future | 8.22      | 91.6691                       | 91.8664   | 91.6691                         | 0.00          |
| 22/12/2011 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4051      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3909      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4197      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 3764      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 4039      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 3899      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.91      | 75.7968                       | 75.9980   | 75.7968                         | 2,936.00      |
| 22/12/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 2421      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 2637      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 2215      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 1898      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1556      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 1720      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.98      | 73.7415                       | 73.9476   | 73.7415                         | 0.00          |
| 22/12/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3723      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3916      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3535      | 3                             | 4         | 3                               | 0.00          |
| 22/12/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3781      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3399      | 4                             | 3         | 4                               | 0.00          |
| 22/12/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3585      | 4                             | 4         | 4                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | R209 On 02-August-12   |        |              | Bond Future | 9.05      | 74.8606                       | 75.0717   | 74.8606                         | 0.00          |
| 22/12/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5545      | 5                             | 6         | 5                               | 0.00          |
| 22/12/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5753      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5349      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 4222      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3895      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 4051      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R209 On 01-November-12 |        |              | Bond Future | 9.12      | 72.8665                       | 73.0823   | 72.8665                         | 0.00          |
| 22/12/2011 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5029      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5206      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4854      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 6117      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 5709      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5910      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R210 On 02-February-12 |        |              | Bond Future | 139.91    | 139.9006                      | 139.9074  | 139.9006                        | 755.00        |
| 22/12/2011 | R210 On 02-February-12 | 131.00 | Call         | Bond Future | 8907      | 9                             | 9         | 9                               | 0.00          |
| 22/12/2011 | R210 On 02-February-12 | 130.95 | Call         | Bond Future | 8957      | 9                             | 9         | 9                               | 0.00          |
| 22/12/2011 | R210 On 02-February-12 | 131.05 | Call         | Bond Future | 8857      | 9                             | 9         | 9                               | 0.00          |
| 22/12/2011 | R210 On 02-February-12 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R210 On 02-February-12 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R210 On 02-February-12 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R211 On 02-February-12 |        |              | Bond Future | 116.75    | 116.7463                      | 116.7473  | 116.7463                        | 480.00        |
| 22/12/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 6247      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 6297      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 6197      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R212 On 02-February-12 |        |              | Bond Future | 113.12    | 113.1125                      | 113.1175  | 113.1125                        | 2,677.00      |
| 22/12/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 4618      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 4568      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 4668      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/12/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.92      | 85.3662                       | 85.6097   | 85.3662                         | 487.00        |
| 22/12/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 2408      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 2201      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 2625      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 1642      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 1997      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 1813      | 2                             | 2         | 2                               | 0.00          |
| 22/12/2011 | R213 On 03-May-12      |        |              | Bond Future | 9.00      | 83.0555                       | 83.3031   | 83.0555                         | 0.00          |
| 22/12/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4745      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4532      | 4                             | 5         | 4                               | 0.00          |
| 22/12/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 4965      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 2710      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 3025      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 2863      | 3                             | 3         | 3                               | 0.00          |
| 22/12/2011 | R213 On 02-August-12   |        |              | Bond Future | 9.08      | 84.3143                       | 84.5660   | 84.3143                         | 0.00          |
| 22/12/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 5556      | 5                             | 6         | 5                               | 0.00          |
| 22/12/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 5767      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5357      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 4417      | 5                             | 4         | 5                               | 0.00          |
| 22/12/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 4081      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 4242      | 4                             | 4         | 4                               | 0.00          |
| 22/12/2011 | R213 On 01-November-12 |        |              | Bond Future | 9.15      | 82.0737                       | 82.3294   | 82.0737                         | 0.00          |
| 22/12/2011 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5020      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 5198      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 4844      | 5                             | 5         | 5                               | 0.00          |
| 22/12/2011 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 6388      | 7                             | 6         | 7                               | 0.00          |
| 22/12/2011 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 5972      | 6                             | 6         | 6                               | 0.00          |
| 22/12/2011 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 6178      | 6                             | 6         | 6                               | 0.00          |

| <b>Date</b> | <b>Contract Details</b> | <b>Strike</b> | <b>Call/<br/>Put</b> | <b>Product</b> | <b>MTM Yield</b> | <b>Previous Day's<br/>Closing MTM</b> | <b>MTM Price</b> | <b>Previous Day's<br/>Closing Price</b> | <b>Open Interest</b> |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 22/12/2011  | TRT1 On 02-February-12  |               |                      | Index Future   | 368.90           | 367.2150                              | 368.9020         | 367.2150                                | 0.00                 |