



# Derivatives Weekly Statistics Report

From: 13/02/2012 To: 15/02/2012

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 423.80    | 422.7030                      | 423.8000  | 422.7030                        | 16.00         |
| 13/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 430.16    | 429.0560                      | 430.1570  | 429.0560                        | 0.00          |
| 13/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 385.88    | 384.4280                      | 385.8800  | 384.4280                        | 906.00        |
| 13/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 391.67    | 390.2070                      | 391.6680  | 390.2070                        | 118.00        |
| 13/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | C207 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C208 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 13/02/2012 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C211 On 31-January-17  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | CAAN On 30-March-12    |        |              | Can-Do Future      | 0.08      | 0.0963                        | 0.0812    | 0.0963                          | 0.00          |
| 13/02/2012 | CAAO On 30-March-12    |        |              | Can-Do Future      | 0.18      | 0.1642                        | 0.1781    | 0.1642                          | 100,000.00    |
| 13/02/2012 | CAAT On 29-February-12 |        |              | Can-Do Future      | 0.02      | 0.0358                        | 0.0249    | 0.0358                          | 12,500.00     |
| 13/02/2012 | CAAV On 29-February-12 |        |              | Can-Do Future      | 0.10      | 0.0821                        | 0.0992    | 0.0821                          | 12,987.00     |
| 13/02/2012 | CAAW On 20-April-12    |        |              | Any day expiry     | 7.77      | 7.8158                        | 7.7662    | 7.8158                          | 0.00          |
| 13/02/2012 | CAAW On 20-April-12    | 8.10   | Call         | Any day expiry     | 117       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | CAAW On 20-April-12    | 8.15   | Call         | Any day expiry     | 107       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | CAAW On 20-April-12    | 8.05   | Call         | Any day expiry     | 129       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | CAAW On 20-April-12    | 8.05   | Put          | Any day expiry     | 413       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | CAAW On 20-April-12    | 8.15   | Put          | Any day expiry     | 491       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | CAAW On 20-April-12    | 8.10   | Put          | Any day expiry     | 451       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | CAAX On 30-March-12    |        |              | Can-Do Future      | 0.07      | 0.0787                        | 0.0695    | 0.0787                          | 12,500.00     |
| 13/02/2012 | CAAY On 30-April-12    |        |              | Can-Do Future      | 0.07      | 0.0781                        | 0.0706    | 0.0781                          | 12,500.00     |
| 13/02/2012 | CAAZ On 18-June-12     |        |              | Can-Do Future      | 0.08      | 0.0888                        | 0.0813    | 0.0888                          | 5,670.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.74      | 7.7908                        | 7.7415    | 7.7908                          | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 122       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 138       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 108       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 317       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 247       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 281       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 386.80    | 385.1940                      | 386.8030  | 385.1940                        | 181.00        |
| 13/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 48030     | 3                             | 5         | 3                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 47930     | 3                             | 5         | 3                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 48130     | 3                             | 5         | 3                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    |        |              | GOVI               | 392.61    | 390.9840                      | 392.6050  | 390.9840                        | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 26050     | 1                             | 3         | 1                               | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 25950     | 1                             | 3         | 1                               | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 26150     | 1                             | 3         | 1                               | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 13/02/2012 | IGOV On 03-May-12       |        |              | Index Future       | 169.92    | 169.8710                      | 169.9150  | 169.8710                        | 514.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | IGOV On 02-August-12    |        |              | Index Future           | 172.46    | 172.4250                      | 172.4640  | 172.4250                        | 0.00          |
| 13/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 465.11    | 465.1140                      | 465.1140  | 465.1140                        | 0.00          |
| 13/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 473.80    | 473.7980                      | 473.7980  | 473.7980                        | 152.00        |
| 13/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 13/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 13/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 13/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 13/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 13/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 13/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 94.4000   | 94.4000                         | 0.00          |
| 13/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 94.3900   | 94.3900                         | 2,390.00      |
| 13/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3800                       | 94.3900   | 94.3800                         | 0.00          |
| 13/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3600                       | 94.3800   | 94.3600                         | 0.00          |
| 13/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.63      | 94.3300                       | 94.3700   | 94.3300                         | 2,890.00      |
| 13/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.66      | 94.3100                       | 94.3400   | 94.3100                         | 0.00          |
| 13/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.73      | 94.2300                       | 94.2700   | 94.2300                         | 44,760.00     |
| 13/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.85      | 94.0800                       | 94.1500   | 94.0800                         | 940.00        |
| 13/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.01      | 93.9000                       | 93.9900   | 93.9000                         | 790.00        |
| 13/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.17      | 93.7300                       | 93.8300   | 93.7300                         | 1,250.00      |
| 13/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.34      | 93.5600                       | 93.6600   | 93.5600                         | 1,700.00      |
| 13/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.52      | 93.3900                       | 93.4800   | 93.3900                         | 1,500.00      |
| 13/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.64      | 122.0513                      | 122.2843  | 122.0513                        | 10,880.00     |
| 13/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5223      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5380      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5066      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 236       | 0                             | 0         | 0                               | 1,500.00      |
| 13/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 503       | 0                             | 1         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R157 On 03-May-12      | 6.75   | Call         | Bond Future | 925       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12      | 6.75   | Put          | Bond Future | 556       | 1                             | 1         | 1                               | 1,500.00      |
| 13/02/2012 | R157 On 03-May-12      | 6.50   | Put          | Bond Future | 967       | 1                             | 1         | 1                               | 1,500.00      |
| 13/02/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1542      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.69      | 123.8868                      | 124.1209  | 123.8868                        | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4128      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3997      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4260      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 154       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 187       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 170       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.73      | 118.9994                      | 119.2345  | 118.9994                        | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1833      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1919      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1748      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1137      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1027      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1082      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.76      | 121.0787                      | 121.3249  | 121.0787                        | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1482      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1551      | 1                             | 2         | 1                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1417      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1571      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1448      | 2                             | 1         | 2                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1508      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.30      | 121.7420                      | 122.3833  | 121.7420                        | 28,058.00     |
| 13/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7032      | 7                             | 7         | 7                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7396      | 7                             | 7         | 7                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6673      | 6                             | 7         | 6                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1175      | 1                             | 1         | 1                               | 2,250.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2238      | 2                             | 2         | 2                               | 750.00        |
| 13/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3750      | 3                             | 4         | 3                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 5972      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 943       | 1                             | 1         | 1                               | 2,250.00      |
| 13/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1897      | 2                             | 2         | 2                               | 750.00        |
| 13/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3209      | 4                             | 3         | 4                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 760       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5070      | 6                             | 5         | 6                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 609       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 681       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.37      | 118.2864                      | 118.9252  | 118.2864                        | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6897      | 7                             | 7         | 7                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7174      | 7                             | 7         | 7                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4401      | 4                             | 4         | 4                               | 8,750.00      |
| 13/02/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 6410      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 2256      | 2                             | 2         | 2                               | 276.00        |
| 13/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6625      | 6                             | 7         | 6                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3632      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5543      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3776      | 4                             | 4         | 4                               | 276.00        |
| 13/02/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9149      | 10                            | 9         | 10                              | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3290      | 4                             | 3         | 4                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3457      | 4                             | 3         | 4                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.44      | 120.1249                      | 120.7705  | 120.1249                        | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7582      | 7                             | 8         | 7                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7328      | 7                             | 7         | 7                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7840      | 7                             | 8         | 7                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4601      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4971      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4783      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.50      | 116.9139                      | 117.5831  | 116.9139                        | 0.00          |
| 13/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6904      | 7                             | 7         | 7                               | 0.00          |
| 13/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6684      | 6                             | 7         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 7134      | 7                             | 7         | 7                               | 0.00          |
| 13/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6714      | 7                             | 7         | 7                               | 0.00          |
| 13/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7160      | 8                             | 7         | 8                               | 0.00          |
| 13/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6931      | 7                             | 7         | 7                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.58    | 215.6022                      | 215.5809  | 215.6022                        | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 581       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 531       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 631       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.08    | 252.0894                      | 252.0813  | 252.0894                        | 1,005.00      |
| 13/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1081      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1031      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1131      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.15      | 109.3297                      | 109.5056  | 109.3297                        | 968.00        |
| 13/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3867      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3749      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3985      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.16      | 106.5655                      | 106.7389  | 106.5655                        | 0.00          |
| 13/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3046      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3146      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2947      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 96        | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 77        | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 86        | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.15      | 108.2182                      | 108.3944  | 108.2182                        | 0.00          |
| 13/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1338      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1403      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1274      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 662       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 590       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 625       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.08      | 105.6917                      | 105.8751  | 105.6917                        | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1125      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1177      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1074      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 862       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 787       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 824       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 187.48    | 187.4844                      | 187.4794  | 187.4844                        | 37,020.00     |
| 13/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 2571      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 2471      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 2521      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.28      | 105.1019                      | 105.4330  | 105.1019                        | 3,536.00      |
| 13/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6357      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6561      | 6                             | 7         | 6                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6153      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 577       | 0                             | 1         | 0                               | 4,200.00      |
| 13/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2642      | 2                             | 3         | 2                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 834       | 1                             | 1         | 1                               | 1,400.00      |
| 13/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1540      | 1                             | 2         | 1                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 781       | 1                             | 1         | 1                               | 1,400.00      |
| 13/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 342       | 0                             | 0         | 0                               | 4,200.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1419      | 2                             | 1         | 2                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1842      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.35      | 106.6831                      | 107.0172  | 106.6831                        | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5284      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5120      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5451      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 449       | 1                             | 0         | 1                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 523       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 485       | 1                             | 0         | 1                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.42      | 104.1758                      | 104.5154  | 104.1758                        | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3107      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2985      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3231      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1675      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1833      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1753      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.48      | 105.9936                      | 106.3431  | 105.9936                        | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1063      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1121      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1011      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5125      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4828      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4973      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.58      | 104.7905                      | 105.1744  | 104.7905                        | 3,150.00      |
| 13/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5934      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6164      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 320       | 0                             | 0         | 0                               | 550.00        |
| 13/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1849      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5705      | 5                             | 6         | 5                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 86        | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3398      | 4                             | 3         | 4                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 975       | 1                             | 1         | 1                               | 550.00        |
| 13/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 62        | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 73        | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.66      | 102.3364                      | 102.7223  | 102.3364                        | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5109      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5285      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4929      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1036      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 915       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 977       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.73      | 103.9227                      | 104.3144  | 103.9227                        | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3645      | 3                             | 4         | 3                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3787      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3506      | 3                             | 4         | 3                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2432      | 3                             | 2         | 3                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2236      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2332      | 3                             | 2         | 3                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.79      | 101.6985                      | 102.1029  | 101.6985                        | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3824      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3694      | 3                             | 4         | 3                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3955      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2771      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2970      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2870      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.06      | 104.4934                      | 104.6122  | 104.4934                        | 300.00        |
| 13/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2280      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2358      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2202      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.06      | 102.3000                      | 102.4168  | 102.3000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1679      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1618      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1740      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 66        | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 59        | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 6.00      | 103.8884                      | 104.0055  | 103.8884                        | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 490       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 462       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 522       | 0                             | 1         | 0                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 468       | 1                             | 0         | 1                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 523       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 493       | 1                             | 0         | 1                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.83      | 101.9322                      | 102.0559  | 101.9322                        | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 547       | 0                             | 1         | 0                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 573       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 521       | 0                             | 1         | 0                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 410       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 372       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 391       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.83      | 98.5563                       | 98.9681   | 98.5563                         | 24,905.00     |
| 13/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5180      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5414      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4946      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 663       | 1                             | 1         | 1                               | 2,400.00      |
| 13/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1055      | 1                             | 1         | 1                               | 800.00        |
| 13/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2052      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3178      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 583       | 1                             | 1         | 1                               | 2,400.00      |
| 13/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 1093      | 1                             | 1         | 1                               | 800.00        |
| 13/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 2049      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 224       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2795      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 170       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.91      | 96.4039                       | 96.8146   | 96.4039                         | 0.00          |
| 13/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5568      | 5                             | 6         | 5                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5754      | 5                             | 6         | 5                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5377      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1187      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1053      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1122      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.98      | 97.8993                       | 98.3140   | 97.8993                         | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4055      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4206      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3905      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2735      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2520      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2626      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.05      | 95.9618                       | 96.3886   | 95.9618                         | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4283      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4142      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4425      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3142      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3361      | 4                             | 3         | 4                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3251      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.88      | 93.1578                       | 93.5663   | 93.1578                         | 9,194.00      |
| 13/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6574      | 6                             | 7         | 6                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6831      | 6                             | 7         | 6                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6319      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 724       | 1                             | 1         | 1                               | 3,000.00      |
| 13/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1149      | 1                             | 1         | 1                               | 1,000.00      |
| 13/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2222      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3429      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 646       | 1                             | 1         | 1                               | 3,000.00      |
| 13/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1199      | 1                             | 1         | 1                               | 1,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2235      | 3                             | 2         | 3                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 141       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3043      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 120       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.95      | 94.5583                       | 94.9687   | 94.5583                         | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5828      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5625      | 5                             | 6         | 5                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6033      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1195      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1339      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1265      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.02      | 92.6324                       | 93.0443   | 92.6324                         | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4309      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4149      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4471      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2860      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3101      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2979      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.08      | 94.2469                       | 94.6758   | 94.2469                         | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3887      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4029      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3752      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4482      | 5                             | 4         | 5                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4197      | 4                             | 4         | 4                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4335      | 5                             | 4         | 5                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.77      | 75.0706                       | 75.6068   | 75.0706                         | 2,042.00      |
| 13/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3405      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3171      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3646      | 3                             | 4         | 3                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1470      | 2                             | 1         | 2                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1757      | 2                             | 2         | 2                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1608      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.83      | 76.2039                       | 76.7413   | 76.2039                         | 0.00          |
| 13/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6183      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6408      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5960      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3164      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2881      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3020      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.89      | 74.2383                       | 74.7847   | 74.2383                         | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5853      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 6052      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5656      | 5                             | 6         | 5                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5217      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4852      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5032      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.95      | 75.5407                       | 76.0959   | 75.5407                         | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6519      | 6                             | 7         | 6                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6327      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6712      | 6                             | 7         | 6                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5976      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6350      | 7                             | 6         | 7                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6161      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.15    | 139.1586                      | 139.1549  | 139.1586                        | 820.00        |
| 13/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 155       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 105       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 205       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.49    | 118.5001                      | 118.4921  | 118.5001                        | 480.00        |
| 13/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 292       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 342       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 242       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 115.56    | 115.5651                      | 115.5613  | 115.5651                        | 2,827.00      |
| 13/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 261       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 211       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 311       | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.73      | 84.9401                       | 85.4778   | 84.9401                         | 92.00         |
| 13/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4985      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5270      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4706      | 4                             | 5         | 4                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 1025      | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 840       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 928       | 1                             | 1         | 1                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.80      | 86.2190                       | 86.7573   | 86.2190                         | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6428      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6663      | 6                             | 7         | 6                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6196      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 3065      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2786      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2923      | 3                             | 3         | 3                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.86      | 84.0129                       | 84.5674   | 84.0129                         | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 6015      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6222      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5812      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 5118      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4758      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4935      | 5                             | 5         | 5                               | 0.00          |
| 13/02/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.93      | 85.4776                       | 86.0473   | 85.4776                         | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6626      | 6                             | 7         | 6                               | 0.00          |
| 13/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6826      | 7                             | 7         | 7                               | 0.00          |
| 13/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6429      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 6267      | 7                             | 6         | 7                               | 0.00          |
| 13/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5898      | 6                             | 6         | 6                               | 0.00          |
| 13/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 6079      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 423.45    | 423.8000                      | 423.4490  | 423.8000                        | 16.00         |
| 14/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 429.79    | 430.1570                      | 429.7930  | 430.1570                        | 0.00          |
| 14/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 385.22    | 385.8800                      | 385.2200  | 385.8800                        | 906.00        |
| 14/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 390.99    | 391.6680                      | 390.9920  | 391.6680                        | 118.00        |
| 14/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 14/02/2012 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C211 On 31-January-17  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | CAAN On 30-March-12    |        |              | Can-Do Future      | 0.08      | 0.0812                        | 0.0848    | 0.0812                          | 0.00          |
| 14/02/2012 | CAAO On 30-March-12    |        |              | Can-Do Future      | 0.16      | 0.1781                        | 0.1645    | 0.1781                          | 100,000.00    |
| 14/02/2012 | CAAT On 29-February-12 |        |              | Can-Do Future      | 0.03      | 0.0249                        | 0.0270    | 0.0249                          | 12,500.00     |
| 14/02/2012 | CAAV On 29-February-12 |        |              | Can-Do Future      | 0.08      | 0.0992                        | 0.0751    | 0.0992                          | 12,987.00     |
| 14/02/2012 | CAAW On 20-April-12    |        |              | Any day expiry     | 7.81      | 7.7662                        | 7.8070    | 7.7662                          | 0.00          |
| 14/02/2012 | CAAW On 20-April-12    | 8.10   | Call         | Any day expiry     | 126       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | CAAW On 20-April-12    | 8.05   | Call         | Any day expiry     | 138       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | CAAW On 20-April-12    | 8.15   | Call         | Any day expiry     | 114       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | CAAW On 20-April-12    | 8.15   | Put          | Any day expiry     | 457       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | CAAW On 20-April-12    | 8.05   | Put          | Any day expiry     | 381       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | CAAW On 20-April-12    | 8.10   | Put          | Any day expiry     | 419       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | CAAX On 30-March-12    |        |              | Can-Do Future      | 0.08      | 0.0695                        | 0.0755    | 0.0695                          | 12,500.00     |
| 14/02/2012 | CAAY On 30-April-12    |        |              | Can-Do Future      | 0.08      | 0.0706                        | 0.0778    | 0.0706                          | 12,500.00     |
| 14/02/2012 | CAAZ On 18-June-12     |        |              | Can-Do Future      | 0.09      | 0.0813                        | 0.0893    | 0.0813                          | 5,670.00      |
| 14/02/2012 | CES1 On 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | CS23 On 25-January-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.78      | 7.7415                        | 7.7824    | 7.7415                          | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 133       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 118       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 151       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 219       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 286       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 251       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 386.22    | 386.8030                      | 386.2210  | 386.8030                        | 181.00        |
| 14/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 42210     | 5                             | 4         | 5                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 42110     | 5                             | 4         | 5                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 42310     | 5                             | 4         | 5                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    |        |              | GOVI               | 392.01    | 392.6050                      | 392.0070  | 392.6050                        | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 20070     | 3                             | 2         | 3                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 20170     | 3                             | 2         | 3                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 19970     | 3                             | 2         | 3                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 14/02/2012 | IGOV On 03-May-12       |        |              | Index Future       | 169.91    | 169.9150                      | 169.9060  | 169.9150                        | 514.00        |
| 14/02/2012 | IGOV On 02-August-12    |        |              | Index Future       | 172.45    | 172.4640                      | 172.4520  | 172.4640                        | 0.00          |
| 14/02/2012 | ILBI On 03-May-12       |        |              | Index Future       | 461.08    | 465.1140                      | 461.0820  | 465.1140                        | 0.00          |
| 14/02/2012 | ILBI On 02-August-12    |        |              | Index Future       | 469.65    | 473.7980                      | 469.6520  | 473.7980                        | 152.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 14/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 14/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 14/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 14/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 14/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 14/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 94.4000   | 94.4000                         | 0.00          |
| 14/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 94.3900   | 94.3900                         | 2,390.00      |
| 14/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 94.3900   | 94.3900                         | 0.00          |
| 14/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 94.3800   | 94.3800                         | 0.00          |
| 14/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3700                       | 94.3600   | 94.3700                         | 2,890.00      |
| 14/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3400                       | 94.3500   | 94.3400                         | 0.00          |
| 14/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.73      | 94.2700                       | 94.2700   | 94.2700                         | 44,760.00     |
| 14/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.86      | 94.1500                       | 94.1400   | 94.1500                         | 940.00        |
| 14/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.01      | 93.9900                       | 93.9900   | 93.9900                         | 790.00        |
| 14/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.18      | 93.8300                       | 93.8200   | 93.8300                         | 1,250.00      |
| 14/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.35      | 93.6600                       | 93.6500   | 93.6600                         | 1,700.00      |
| 14/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.54      | 93.4800                       | 93.4600   | 93.4800                         | 1,500.00      |
| 14/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.68      | 122.2843                      | 122.1611  | 122.2843                        | 10,835.00     |
| 14/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5100      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5257      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4943      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 206       | 0                             | 0         | 0                               | 1,500.00      |
| 14/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 452       | 1                             | 0         | 1                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 850       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 604       | 1                             | 1         | 1                               | 1,500.00      |
| 14/02/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1040      | 1                             | 1         | 1                               | 1,500.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1635      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.73      | 124.1209                      | 123.9945  | 124.1209                        | 0.00          |
| 14/02/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4014      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4144      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3884      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 200       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 182       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.78      | 119.2345                      | 119.1069  | 119.2345                        | 0.00          |
| 14/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1756      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1673      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1841      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1077      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1190      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1132      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.81      | 121.3249                      | 121.1914  | 121.3249                        | 0.00          |
| 14/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1414      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1481      | 2                             | 1         | 2                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1351      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1639      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1512      | 1                             | 2         | 1                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1573      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.34      | 122.3833                      | 121.9960  | 122.3833                        | 28,058.00     |
| 14/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6703      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7061      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6350      | 7                             | 6         | 7                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1053      | 1                             | 1         | 1                               | 2,250.00      |
| 14/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2050      | 2                             | 2         | 2                               | 750.00        |
| 14/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3499      | 4                             | 3         | 4                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 5662      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 1021      | 1                             | 1         | 1                               | 2,250.00      |
| 14/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 2033      | 2                             | 2         | 2                               | 750.00        |
| 14/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3409      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 824       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5335      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 661       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 739       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.41      | 118.9252                      | 118.5358  | 118.9252                        | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6641      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6912      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6373      | 7                             | 6         | 7                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4201      | 4                             | 4         | 4                               | 8,750.00      |
| 14/02/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 6163      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 2417      | 0                             | 2         | 0                               | 43.00         |
| 14/02/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6694      | 0                             | 7         | 0                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 2126      | 2                             | 2         | 2                               | 276.00        |
| 14/02/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8697      | 0                             | 9         | 0                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3555      | 0                             | 4         | 0                               | 43.00         |
| 14/02/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3919      | 4                             | 4         | 4                               | 276.00        |
| 14/02/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9409      | 9                             | 9         | 9                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3770      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5732      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3418      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3591      | 3                             | 4         | 3                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.48      | 120.7705                      | 120.3789  | 120.7705                        | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7338      | 8                             | 7         | 8                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7592      | 8                             | 8         | 8                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7089      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 5123      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4745      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4930      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.55      | 117.5831                      | 117.1809  | 117.5831                        | 0.00          |
| 14/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6683      | 7                             | 7         | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6909      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6468      | 7                             | 6         | 7                               | 0.00          |
| 14/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7346      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6891      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7112      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.57    | 215.5809                      | 215.5654  | 215.5809                        | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 565       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 615       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 515       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.08    | 252.0813                      | 252.0799  | 252.0813                        | 1,005.00      |
| 14/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1080      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1030      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1130      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.19      | 109.5056                      | 109.4238  | 109.5056                        | 968.00        |
| 14/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3786      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3667      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3904      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.20      | 106.7389                      | 106.6555  | 106.7389                        | 0.00          |
| 14/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2969      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3068      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2871      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 83        | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 92        | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.19      | 108.3944                      | 108.3093  | 108.3944                        | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1283      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1221      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1347      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 619       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 694       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 655       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.13      | 105.8751                      | 105.7878  | 105.8751                        | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1076      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1026      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1127      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 825       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 901       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 863       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 187.48    | 187.4794                      | 187.4794  | 187.4794                        | 36,952.00     |
| 14/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 2471      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 2571      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 2521      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.28      | 105.4330                      | 105.4151  | 105.4330                        | 3,536.00      |
| 14/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6339      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6543      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6134      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 565       | 1                             | 1         | 1                               | 4,200.00      |
| 14/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2622      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 819       | 1                             | 1         | 1                               | 1,400.00      |
| 14/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1522      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 781       | 1                             | 1         | 1                               | 1,400.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 340       | 0                             | 0         | 0                               | 4,200.00      |
| 14/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1422      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1848      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.35      | 107.0172                      | 106.9958  | 107.0172                        | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5263      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5098      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5429      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 449       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 523       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 485       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.42      | 104.5154                      | 104.4908  | 104.5154                        | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3088      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3212      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2967      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1839      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1681      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1758      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.49      | 106.3431                      | 106.3198  | 106.3431                        | 0.00          |
| 14/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1054      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1002      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1111      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4841      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5140      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4988      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.58      | 105.1744                      | 105.2056  | 105.1744                        | 3,150.00      |
| 14/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5961      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6192      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 321       | 0                             | 0         | 0                               | 550.00        |
| 14/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1859      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5732      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 82        | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3368      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 954       | 1                             | 1         | 1                               | 550.00        |
| 14/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 69        | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.65      | 102.7223                      | 102.7525  | 102.7223                        | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5126      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5302      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4946      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1023      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 902       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 964       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.72      | 104.3144                      | 104.3434  | 104.3144                        | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3657      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3517      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3799      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2219      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2414      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2315      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.79      | 102.1029                      | 102.1308  | 102.1029                        | 0.00          |
| 14/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3835      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3966      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3705      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2953      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2754      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2853      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.10      | 104.6122                      | 104.5479  | 104.6122                        | 300.00        |
| 14/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2216      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2293      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2138      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.11      | 102.4168                      | 102.3508  | 102.4168                        | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1619      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1559      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1679      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 73        | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 65        | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 6.06      | 104.0055                      | 103.9377  | 104.0055                        | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 456       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 486       | 1                             | 0         | 1                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 429       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 558       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 500       | 0                             | 1         | 0                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 527       | 0                             | 1         | 0                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.90      | 102.0559                      | 101.9869  | 102.0559                        | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 509       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 484       | 1                             | 0         | 1                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 533       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 401       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 442       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 422       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.83      | 98.9681                       | 98.9737   | 98.9681                         | 24,905.00     |
| 14/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5181      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5415      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4946      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 656       | 1                             | 1         | 1                               | 2,400.00      |
| 14/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1048      | 1                             | 1         | 1                               | 800.00        |
| 14/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2046      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3175      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 575       | 1                             | 1         | 1                               | 2,400.00      |
| 14/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 1081      | 1                             | 1         | 1                               | 800.00        |
| 14/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 2036      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 219       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2783      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 166       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.91      | 96.8146                       | 96.8146   | 96.8146                         | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5561      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5747      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5371      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1181      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1046      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1115      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.98      | 98.3140                       | 98.3192   | 98.3140                         | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4052      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3902      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4203      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2511      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2727      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2618      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.05      | 96.3886                       | 96.3937   | 96.3886                         | 0.00          |
| 14/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4280      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4423      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4140      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3354      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3135      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3243      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.90      | 93.5663                       | 93.4158   | 93.5663                         | 9,194.00      |
| 14/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6430      | 7                             | 6         | 7                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6686      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6176      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 673       | 1                             | 1         | 1                               | 3,000.00      |
| 14/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1080      | 1                             | 1         | 1                               | 1,000.00      |
| 14/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2122      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3308      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 675       | 1                             | 1         | 1                               | 3,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1250      | 1                             | 1         | 1                               | 1,000.00      |
| 14/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2317      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 148       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3142      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 108       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 127       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.98      | 94.9687                       | 94.8160   | 94.9687                         | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5708      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5507      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5911      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1226      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1373      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1298      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.04      | 93.0443                       | 92.8896   | 93.0443                         | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4213      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4374      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4055      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3162      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2917      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 3038      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.11      | 94.6758                       | 94.5140   | 94.6758                         | 0.00          |
| 14/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3801      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3667      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3940      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4270      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4559      | 4                             | 5         | 4                               | 0.00          |
| 14/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4411      | 4                             | 4         | 4                               | 0.00          |
| 14/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.85      | 75.6068                       | 75.0080   | 75.6068                         | 2,042.00      |
| 14/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3023      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3250      | 4                             | 3         | 4                               | 0.00          |
| 14/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2803      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1988      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1672      | 1                             | 2         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1825      | 2                             | 2         | 2                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.91      | 76.7413                       | 76.1265   | 76.7413                         | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5783      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6001      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5568      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3386      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3088      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3234      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.97      | 74.7847                       | 74.1619   | 74.7847                         | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5499      | 6                             | 5         | 6                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5309      | 6                             | 5         | 6                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5692      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 5115      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5493      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5301      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.04      | 76.0959                       | 75.4651   | 76.0959                         | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6168      | 7                             | 6         | 7                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6355      | 7                             | 6         | 7                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5982      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6636      | 6                             | 7         | 6                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 6249      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6441      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.15    | 139.1549                      | 139.1549  | 139.1549                        | 820.00        |
| 14/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 155       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 205       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 105       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.43    | 118.4921                      | 118.4318  | 118.4921                        | 480.00        |
| 14/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 232       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 182       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 282       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 115.56    | 115.5613                      | 115.5606  | 115.5613                        | 2,827.00      |
| 14/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 261       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 311       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 211       | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.77      | 85.4778                       | 85.1561   | 85.4778                         | 785.00        |
| 14/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4731      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4458      | 5                             | 4         | 5                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5010      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 902       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 1098      | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 996       | 1                             | 1         | 1                               | 0.00          |
| 14/02/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.84      | 86.7573                       | 86.4322   | 86.7573                         | 0.00          |
| 14/02/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6206      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6438      | 7                             | 6         | 7                               | 0.00          |
| 14/02/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5978      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 3172      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2886      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 3026      | 3                             | 3         | 3                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.90      | 84.5674                       | 84.2309   | 84.5674                         | 0.00          |
| 14/02/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5817      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6020      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5617      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 5259      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4893      | 5                             | 5         | 5                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 5073      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.97      | 86.0473                       | 85.7079   | 86.0473                         | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6432      | 7                             | 6         | 7                               | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6628      | 7                             | 7         | 7                               | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6238      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 6415      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 6039      | 6                             | 6         | 6                               | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 6225      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 423.80    | 423.4490                      | 423.7970  | 423.4490                        | 16.00         |
| 15/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 430.14    | 429.7930                      | 430.1410  | 429.7930                        | 0.00          |
| 15/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 385.55    | 385.2200                      | 385.5520  | 385.2200                        | 906.00        |
| 15/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 391.32    | 390.9920                      | 391.3240  | 390.9920                        | 118.00        |
| 15/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 15/02/2012 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C211 On 31-January-17  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | CAAN On 30-March-12    |        |              | Can-Do Future      | 0.08      | 0.0848                        | 0.0802    | 0.0848                          | 0.00          |
| 15/02/2012 | CAAO On 30-March-12    |        |              | Can-Do Future      | 0.17      | 0.1645                        | 0.1695    | 0.1645                          | 100,000.00    |
| 15/02/2012 | CAAT On 29-February-12 |        |              | Can-Do Future      | 0.02      | 0.0270                        | 0.0228    | 0.0270                          | 12,500.00     |
| 15/02/2012 | CAAV On 29-February-12 |        |              | Can-Do Future      | 0.08      | 0.0751                        | 0.0796    | 0.0751                          | 12,987.00     |
| 15/02/2012 | CAAW On 20-April-12    |        |              | Any day expiry     | 7.79      | 7.8070                        | 7.7891    | 7.8070                          | 0.00          |
| 15/02/2012 | CAAW On 20-April-12    | 8.10   | Call         | Any day expiry     | 118       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | CAAW On 20-April-12    | 8.05   | Call         | Any day expiry     | 131       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | CAAW On 20-April-12    | 8.15   | Call         | Any day expiry     | 108       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | CAAW On 20-April-12    | 8.15   | Put          | Any day expiry     | 469       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | CAAW On 20-April-12    | 8.05   | Put          | Any day expiry     | 392       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | CAAW On 20-April-12    | 8.10   | Put          | Any day expiry     | 429       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | CAAX On 30-March-12    |        |              | Can-Do Future      | 0.07      | 0.0755                        | 0.0716    | 0.0755                          | 12,500.00     |
| 15/02/2012 | CAAY On 30-April-12    |        |              | Can-Do Future      | 0.07      | 0.0778                        | 0.0748    | 0.0778                          | 12,500.00     |
| 15/02/2012 | CAAZ On 18-June-12     |        |              | Can-Do Future      | 0.09      | 0.0893                        | 0.0870    | 0.0893                          | 5,670.00      |
| 15/02/2012 | CES1 On 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.76      | 7.7824                        | 7.7646    | 7.7824                          | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 125       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 110       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 141       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 226       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 295       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 260       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 386.53    | 386.2210                      | 386.5320  | 386.2210                        | 181.00        |
| 15/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 45320     | 4                             | 5         | 4                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 45220     | 4                             | 5         | 4                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 45420     | 4                             | 5         | 4                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    |        |              | GOVI               | 392.32    | 392.0070                      | 392.3180  | 392.0070                        | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 23180     | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 23080     | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 23280     | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 15/02/2012 | IGOV On 03-May-12       |        |              | Index Future       | 169.87    | 169.9060                      | 169.8680  | 169.9060                        | 514.00        |
| 15/02/2012 | IGOV On 02-August-12    |        |              | Index Future       | 172.41    | 172.4520                      | 172.4100  | 172.4520                        | 0.00          |
| 15/02/2012 | ILBI On 03-May-12       |        |              | Index Future       | 461.08    | 461.0820                      | 461.0820  | 461.0820                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 469.65    | 469.6520                      | 469.6520  | 469.6520                        | 152.00        |
| 15/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 15/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 15/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 15/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 15/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 15/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 15/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 94.4000   | 94.4000                         | 0.00          |
| 15/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 94.3900   | 94.3900                         | 2,390.00      |
| 15/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.62      | 94.3900                       | 94.3800   | 94.3900                         | 0.00          |
| 15/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 94.3800   | 94.3800                         | 0.00          |
| 15/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3600                       | 94.3600   | 94.3600                         | 2,890.00      |
| 15/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.66      | 94.3500                       | 94.3400   | 94.3500                         | 0.00          |
| 15/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.72      | 94.2700                       | 94.2800   | 94.2700                         | 44,760.00     |
| 15/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.84      | 94.1400                       | 94.1600   | 94.1400                         | 940.00        |
| 15/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.01      | 93.9900                       | 93.9900   | 93.9900                         | 790.00        |
| 15/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.11      | 93.8200                       | 93.8900   | 93.8200                         | 1,250.00      |
| 15/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.34      | 93.6500                       | 93.6600   | 93.6500                         | 1,700.00      |
| 15/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.53      | 93.4600                       | 93.4700   | 93.4600                         | 1,500.00      |
| 15/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.67      | 122.1611                      | 122.1744  | 122.1611                        | 10,835.00     |
| 15/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5113      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5270      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4956      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 844       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 202       | 0                             | 0         | 0                               | 1,500.00      |
| 15/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 448       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1022      | 1                             | 1         | 1                               | 1,500.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R157 On 03-May-12      | 6.75   | Put          | Bond Future | 585       | 1                             | 1         | 1                               | 1,500.00      |
| 15/02/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1617      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.73      | 123.9945                      | 124.0038  | 123.9945                        | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4017      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4148      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3887      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 194       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 159       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 176       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.77      | 119.1069                      | 119.1211  | 119.1069                        | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1774      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1690      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1858      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1079      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1193      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1136      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.81      | 121.1914                      | 121.1991  | 121.1914                        | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1430      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1497      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1367      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1647      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1520      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1581      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.32      | 121.9960                      | 122.2225  | 121.9960                        | 28,056.00     |
| 15/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6857      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7221      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6499      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1076      | 1                             | 1         | 1                               | 2,250.00      |
| 15/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 5798      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2104      | 2                             | 2         | 2                               | 750.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3590      | 3                             | 4         | 3                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1897      | 2                             | 2         | 2                               | 750.00        |
| 15/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 930       | 1                             | 1         | 1                               | 2,250.00      |
| 15/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3236      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 747       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5132      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 595       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 666       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.39      | 118.5358                      | 118.7581  | 118.5358                        | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6734      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7009      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6463      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4282      | 4                             | 4         | 4                               | 8,750.00      |
| 15/02/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 6250      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 2468      | 2                             | 2         | 2                               | 43.00         |
| 15/02/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6788      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 2171      | 2                             | 2         | 2                               | 276.00        |
| 15/02/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8526      | 9                             | 9         | 9                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3427      | 4                             | 3         | 4                               | 43.00         |
| 15/02/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3783      | 4                             | 4         | 4                               | 276.00        |
| 15/02/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9231      | 9                             | 9         | 9                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3637      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5591      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3292      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3462      | 4                             | 3         | 4                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.46      | 120.3789                      | 120.6063  | 120.3789                        | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7434      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7690      | 8                             | 8         | 8                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7181      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4988      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4615      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4799      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.52      | 117.1809                      | 117.4130  | 117.1809                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6846      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 7074      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6628      | 6                             | 7         | 6                               | 0.00          |
| 15/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7274      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6824      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7043      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.52    | 215.5654                      | 215.5185  | 215.5654                        | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 519       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 469       | 1                             | 0         | 1                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 569       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.08    | 252.0799                      | 252.0757  | 252.0799                        | 1,005.00      |
| 15/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1076      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1026      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1126      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.19      | 109.4238                      | 109.4287  | 109.4238                        | 968.00        |
| 15/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3791      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3909      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3672      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.20      | 106.6555                      | 106.6600  | 106.6555                        | 0.00          |
| 15/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2968      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3068      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2870      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 97        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 87        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.19      | 108.3093                      | 108.3154  | 108.3093                        | 0.00          |
| 15/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1289      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1226      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1353      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 619       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 693       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 655       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.13      | 105.7878                      | 105.7896  | 105.7878                        | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1068      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1019      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1118      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 814       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 893       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 853       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 187.48    | 187.4794                      | 187.4792  | 187.4794                        | 36,952.00     |
| 15/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 2471      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 2571      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 2521      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.25      | 105.4151                      | 105.5497  | 105.4151                        | 3,536.00      |
| 15/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6470      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6675      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6264      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 588       | 1                             | 1         | 1                               | 4,200.00      |
| 15/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 853       | 1                             | 1         | 1                               | 1,400.00      |
| 15/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1582      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2713      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 297       | 0                             | 0         | 0                               | 4,200.00      |
| 15/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 707       | 1                             | 1         | 1                               | 1,400.00      |
| 15/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1321      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1736      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.32      | 106.9958                      | 107.1289  | 106.9958                        | 0.00          |
| 15/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5373      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5207      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5541      | 5                             | 6         | 5                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 428       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 499       | 1                             | 0         | 1                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 462       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.39      | 104.4908                      | 104.6303  | 104.4908                        | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3168      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3294      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3045      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1778      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1623      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1699      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.45      | 106.3198                      | 106.4561  | 106.3198                        | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1096      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1043      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1156      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4750      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5044      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4893      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.56      | 105.2056                      | 105.2733  | 105.2056                        | 3,150.00      |
| 15/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6019      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6250      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5788      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 312       | 0                             | 0         | 0                               | 550.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1872      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 899       | 1                             | 1         | 1                               | 550.00        |
| 15/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 70        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3291      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 59        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.64      | 102.7525                      | 102.8228  | 102.7525                        | 0.00          |
| 15/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5149      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5332      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4967      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 973       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 861       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 916       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.71      | 104.3434                      | 104.4211  | 104.3434                        | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3693      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3554      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3836      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2179      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2374      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2274      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.77      | 102.1308                      | 102.2008  | 102.1308                        | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3874      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4007      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3743      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2922      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2725      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2822      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.10      | 104.5479                      | 104.5431  | 104.5479                        | 300.00        |
| 15/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2211      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2133      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2289      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.11      | 102.3508                      | 102.3440  | 102.3508                        | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1609      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1550      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1670      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 70        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 62        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 6.07      | 103.9377                      | 103.9343  | 103.9377                        | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 461       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 490       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 433       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 565       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 507       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 536       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.91      | 101.9869                      | 101.9788  | 101.9869                        | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 500       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 476       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 524       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 400       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 442       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 421       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.80      | 98.9737                       | 99.1357   | 98.9737                         | 24,915.00     |
| 15/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5313      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5551      | 5                             | 6         | 5                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5075      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 675       | 1                             | 1         | 1                               | 2,400.00      |
| 15/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3272      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1083      | 1                             | 1         | 1                               | 800.00        |
| 15/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2113      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 986       | 1                             | 1         | 1                               | 800.00        |
| 15/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 510       | 1                             | 1         | 1                               | 2,400.00      |
| 15/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1909      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 186       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2640      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 140       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 162       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.88      | 96.8146                       | 96.9773   | 96.8146                         | 0.00          |
| 15/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5650      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5845      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5457      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1104      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 982       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1041      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.94      | 98.3192                       | 98.4878   | 98.3192                         | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4148      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3997      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4303      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2443      | 3                             | 2         | 3                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2653      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2546      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.01      | 96.3937                       | 96.5620   | 96.3937                         | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4378      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4523      | 4                             | 5         | 4                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4236      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3282      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3066      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3172      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.89      | 93.4158                       | 93.4940   | 93.4158                         | 9,194.00      |
| 15/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6494      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6751      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6235      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 650       | 1                             | 1         | 1                               | 3,000.00      |
| 15/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3314      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1059      | 1                             | 1         | 1                               | 1,000.00      |
| 15/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2105      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1154      | 1                             | 1         | 1                               | 1,000.00      |
| 15/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 603       | 1                             | 1         | 1                               | 3,000.00      |
| 15/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2217      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 129       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3041      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 95        | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 113       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.96      | 94.8160                       | 94.8982   | 94.8160                         | 0.00          |
| 15/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5772      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5570      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5976      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1209      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1354      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1280      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.03      | 92.8896                       | 92.9755   | 92.8896                         | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4271      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4433      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4112      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3133      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2891      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 3010      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.10      | 94.5140                       | 94.5920   | 94.5140                         | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3853      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3718      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3993      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4245      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4531      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4385      | 4                             | 4         | 4                               | 0.00          |
| 15/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.80      | 75.0080                       | 75.3458   | 75.0080                         | 2,042.00      |
| 15/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3185      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3421      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2956      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1803      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1505      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1649      | 2                             | 2         | 2                               | 0.00          |
| 15/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.87      | 76.1265                       | 76.4757   | 76.1265                         | 0.00          |
| 15/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5958      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6181      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5737      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3206      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2919      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3060      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.93      | 74.1619                       | 74.5146   | 74.1619                         | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5649      | 5                             | 6         | 5                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5460      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5846      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4916      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5291      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5098      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.99      | 75.4651                       | 75.8213   | 75.4651                         | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6312      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6503      | 6                             | 7         | 6                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6129      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6427      | 7                             | 6         | 7                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 6041      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6228      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.25    | 139.1549                      | 139.2466  | 139.1549                        | 820.00        |
| 15/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 247       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 297       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.42    | 118.4318                      | 118.4171  | 118.4318                        | 480.00        |
| 15/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 217       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 167       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 115.56    | 115.5606                      | 115.5583  | 115.5606                        | 2,827.00      |
| 15/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 258       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 308       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 208       | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.74      | 85.1561                       | 85.3489   | 85.1561                         | 785.00        |
| 15/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4842      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4563      | 4                             | 5         | 4                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5126      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 825       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 1011      | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 914       | 1                             | 1         | 1                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.81      | 86.4322                       | 86.6223   | 86.4322                         | 0.00          |
| 15/02/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6344      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6578      | 6                             | 7         | 6                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6114      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 3118      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2836      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2974      | 3                             | 3         | 3                               | 0.00          |
| 15/02/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.88      | 84.2309                       | 84.4263   | 84.2309                         | 0.00          |
| 15/02/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5887      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6092      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5690      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 5137      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4769      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4948      | 5                             | 5         | 5                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.95      | 85.7079                       | 85.9005   | 85.7079                         | 0.00          |
| 15/02/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 6494      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 6692      | 7                             | 7         | 7                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 6305      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 6290      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 5910      | 6                             | 6         | 6                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 6094      | 6                             | 6         | 6                               | 0.00          |