



# Derivatives Weekly Statistics Report

From: 26/03/2012 To: 27/03/2012

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | AL7T On 03-May-12       |        |              | Index Future       | 422.79    | 420.4700                      | 422.7910  | 420.4700                        | 16.00         |
| 26/03/2012 | AL7T On 02-August-12    |        |              | Index Future       | 428.90    | 426.5560                      | 428.9030  | 426.5560                        | 0.00          |
| 26/03/2012 | ALBI On 03-May-12       |        |              | Index Future       | 384.50    | 382.4880                      | 384.5020  | 382.4880                        | 897.00        |
| 26/03/2012 | ALBI On 02-August-12    |        |              | Index Future       | 390.06    | 388.0250                      | 390.0610  | 388.0250                        | 118.00        |
| 26/03/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | 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 |
|------------|------------------|----------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | C207 On          | 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C208 On          | 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C209 On          | 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 26/03/2012 | C210 On          | 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C211 On          | 31-January-17  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C212 On          | 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C213 On          | 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | C214 On          | 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | CAAN On          | 30-March-12    |        |              | Can-Do Future      | 0.00      | 0.0014                        | 0.0000    | 0.0014                          | 0.00          |
| 26/03/2012 | CAAO On          | 30-March-12    |        |              | Can-Do Future      | 0.21      | 0.1641                        | 0.2050    | 0.1641                          | 100,000.00    |
| 26/03/2012 | CAAW On          | 20-April-12    |        |              | Any day expiry     | 7.62      | 7.7275                        | 7.6179    | 7.7275                          | 0.00          |
| 26/03/2012 | CAAW On          | 20-April-12    | 8.10   | Call         | Any day expiry     | 20        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | CAAW On          | 20-April-12    | 8.15   | Call         | Any day expiry     | 17        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | CAAW On          | 20-April-12    | 8.05   | Call         | Any day expiry     | 24        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | CAAW On          | 20-April-12    | 8.05   | Put          | Any day expiry     | 456       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | CAAW On          | 20-April-12    | 8.15   | Put          | Any day expiry     | 549       | 0                             | 1         | 0                               | 0.00          |
| 26/03/2012 | CAAW On          | 20-April-12    | 8.10   | Put          | Any day expiry     | 502       | 0                             | 1         | 0                               | 0.00          |
| 26/03/2012 | CAAX On          | 30-March-12    |        |              | Can-Do Future      | 0.00      | 0.0049                        | 0.0025    | 0.0049                          | 12,500.00     |
| 26/03/2012 | CAAY On          | 30-April-12    |        |              | Can-Do Future      | 0.04      | 0.0577                        | 0.0368    | 0.0577                          | 12,500.00     |
| 26/03/2012 | CAAZ On          | 18-June-12     |        |              | Can-Do Future      | 0.08      | 0.1047                        | 0.0800    | 0.1047                          | 5,670.00      |
| 26/03/2012 | CABA On          | 18-June-12     |        |              | Can-Do Future      | 0.10      | 0.0981                        | 0.1012    | 0.0981                          | 8,000.00      |
| 26/03/2012 | CABB On          | 18-June-12     |        |              | Can-Do Future      | 0.11      | 0.1052                        | 0.1051    | 0.1052                          | 8,000.00      |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.08      | 0.0845                        | 0.0789    | 0.0845                          | 16,000.00     |
| 26/03/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.04      | 0.0434                        | 0.0395    | 0.0434                          | 16,000.00     |
| 26/03/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/03/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.59      | 7.7031                        | 7.5940    | 7.7031                          | 0.00          |
| 26/03/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 2         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 1         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 3         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 259       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 357       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 308       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | DAAC On 30-March-12     |        |              | Any day expiry     | 6.24      | 6.2837                        | 6.2410    | 6.2837                          | 0.00          |
| 26/03/2012 | DAAC On 30-March-12     | 6.28   | Call         | Any day expiry     | 26        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | DAAC On 30-March-12     | 6.33   | Call         | Any day expiry     | 15        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | DAAC On 30-March-12     | 6.23   | Call         | Any day expiry     | 49        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | DAAC On 30-March-12     | 6.23   | Put          | Any day expiry     | 34        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | DAAC On 30-March-12     | 6.33   | Put          | Any day expiry     | 100       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | DAAC On 30-March-12     | 6.28   | Put          | Any day expiry     | 61        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | GOVI On 03-May-12       |        |              | GOVI               | 385.45    | 383.5100                      | 385.4520  | 383.5100                        | 200.00        |
| 26/03/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 34520     | 2                             | 3         | 2                               | 0.00          |
| 26/03/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 34420     | 2                             | 3         | 2                               | 0.00          |
| 26/03/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 34620     | 2                             | 3         | 2                               | 0.00          |
| 26/03/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 391.03    | 389.0610                      | 391.0250  | 389.0610                        | 0.00          |
| 26/03/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 10250     | 0                             | 1         | 0                               | 0.00          |
| 26/03/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 10150     | 0                             | 1         | 0                               | 0.00          |
| 26/03/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 10350     | 0                             | 1         | 0                               | 0.00          |
| 26/03/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 1                             | 0         | 1                               | 0.00          |
| 26/03/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 1                             | 0         | 1                               | 0.00          |
| 26/03/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 1                             | 0         | 1                               | 0.00          |
| 26/03/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 26/03/2012 | IGOV On 03-May-12       |        |              | Index Future           | 171.49    | 171.0310                      | 171.4880  | 171.0310                        | 546.00        |
| 26/03/2012 | IGOV On 02-August-12    |        |              | Index Future           | 173.97    | 173.5060                      | 173.9680  | 173.5060                        | 0.00          |
| 26/03/2012 | ILBI On 03-May-12       |        |              | Index Future           | 463.43    | 463.7800                      | 463.4290  | 463.7800                        | 0.00          |
| 26/03/2012 | ILBI On 02-August-12    |        |              | Index Future           | 470.05    | 470.4110                      | 470.0530  | 470.4110                        | 152.00        |
| 26/03/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 26/03/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 26/03/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 26/03/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 26/03/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 26/03/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 26/03/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 94.3900   | 94.3900                         | 0.00          |
| 26/03/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 94.3800   | 94.3800                         | 0.00          |
| 26/03/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3500                       | 94.3600   | 94.3500                         | 2,890.00      |
| 26/03/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.67      | 94.3200                       | 94.3300   | 94.3200                         | 0.00          |
| 26/03/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.69      | 94.3000                       | 94.3100   | 94.3000                         | 0.00          |
| 26/03/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.74      | 94.2400                       | 94.2600   | 94.2400                         | 44,760.00     |
| 26/03/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.85      | 94.1200                       | 94.1500   | 94.1200                         | 840.00        |
| 26/03/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.04      | 93.8900                       | 93.9600   | 93.8900                         | 790.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.25      | 93.6500                       | 93.7500   | 93.6500                         | 500.00        |
| 26/03/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.48      | 93.4100                       | 93.5200   | 93.4100                         | 1,700.00      |
| 26/03/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.72      | 93.1600                       | 93.2800   | 93.1600                         | 2,000.00      |
| 26/03/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.96      | 92.9100                       | 93.0400   | 92.9100                         | 0.00          |
| 26/03/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.78      | 121.5241                      | 121.8022  | 121.5241                        | 11,534.00     |
| 26/03/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4739      | 4                             | 5         | 4                               | 0.00          |
| 26/03/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 4896      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4581      | 4                             | 5         | 4                               | 0.00          |
| 26/03/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 42        | 0                             | 0         | 0                               | 1,500.00      |
| 26/03/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 164       | 0                             | 0         | 0                               | 1,500.00      |
| 26/03/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 454       | 0                             | 0         | 0                               | 1,500.00      |
| 26/03/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 1906      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 48        | 0                             | 0         | 0                               | 1,500.00      |
| 26/03/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 567       | 1                             | 1         | 1                               | 1,500.00      |
| 26/03/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1111      | 1                             | 1         | 1                               | 1,500.00      |
| 26/03/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1830      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.87      | 123.2825                      | 123.5642  | 123.2825                        | 0.00          |
| 26/03/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 3579      | 3                             | 4         | 3                               | 0.00          |
| 26/03/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 3448      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 3709      | 3                             | 4         | 3                               | 0.00          |
| 26/03/2012 | R157 On 02-August-12    | 8.05   | Put          | Bond Future            | 160       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 194       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R157 On 02-August-12    | 8.00   | Put          | Bond Future            | 178       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R157 On 01-November-12  |        |              | Bond Future            | 6.94      | 118.3846                      | 118.6661  | 118.3846                        | 0.00          |
| 26/03/2012 | R157 On 01-November-12  | 7.00   | Call         | Bond Future            | 1434      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R157 On 01-November-12  | 7.05   | Call         | Bond Future            | 1510      | 1                             | 2         | 1                               | 0.00          |
| 26/03/2012 | R157 On 01-November-12  | 6.95   | Call         | Bond Future            | 1360      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R157 On 01-November-12  | 6.95   | Put          | Bond Future            | 1318      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R157 On 01-November-12  | 7.05   | Put          | Bond Future            | 1186      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R157 On 01-November-12  | 7.00   | Put          | Bond Future            | 1251      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R157 On 07-February-13 |        |              | Bond Future | 7.00      | 120.4305                      | 120.7030  | 120.4305                        | 0.00          |
| 26/03/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1141      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1199      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1085      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1861      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1718      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1789      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.40      | 120.6688                      | 121.4794  | 120.6688                        | 29,388.00     |
| 26/03/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 5742      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6129      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5361      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 354       | 0                             | 0         | 0                               | 2,250.00      |
| 26/03/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 1058      | 1                             | 1         | 1                               | 750.00        |
| 26/03/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 2367      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 4620      | 4                             | 5         | 4                               | 0.00          |
| 26/03/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 495       | 1                             | 0         | 1                               | 2,250.00      |
| 26/03/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1417      | 2                             | 1         | 2                               | 750.00        |
| 26/03/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 2933      | 4                             | 3         | 4                               | 0.00          |
| 26/03/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 352       | 1                             | 0         | 1                               | 0.00          |
| 26/03/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5153      | 6                             | 5         | 6                               | 0.00          |
| 26/03/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 246       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 295       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.48      | 117.1235                      | 117.9459  | 117.1235                        | 530.00        |
| 26/03/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 5639      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 5909      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 3333      | 3                             | 3         | 3                               | 8,750.00      |
| 26/03/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 5177      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5380      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1494      | 1                             | 1         | 1                               | 276.00        |
| 26/03/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1731      | 2                             | 2         | 2                               | 43.00         |
| 26/03/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 5692      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3143      | 4                             | 3         | 4                               | 43.00         |
| 26/03/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8601      | 9                             | 9         | 9                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3366      | 4                             | 3         | 4                               | 0.00          |
| 26/03/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5454      | 6                             | 5         | 6                               | 0.00          |
| 26/03/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3523      | 4                             | 4         | 4                               | 276.00        |
| 26/03/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9367      | 10                            | 9         | 10                              | 0.00          |
| 26/03/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3005      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3179      | 4                             | 3         | 4                               | 0.00          |
| 26/03/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.55      | 118.9381                      | 119.7724  | 118.9381                        | 0.00          |
| 26/03/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 6485      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 6247      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 6735      | 6                             | 7         | 6                               | 0.00          |
| 26/03/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4494      | 5                             | 4         | 5                               | 0.00          |
| 26/03/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4888      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4684      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.62      | 115.6969                      | 116.5239  | 115.6969                        | 0.00          |
| 26/03/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6027      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 5819      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6238      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6877      | 7                             | 7         | 7                               | 0.00          |
| 26/03/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7354      | 8                             | 7         | 8                               | 0.00          |
| 26/03/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7113      | 8                             | 7         | 8                               | 0.00          |
| 26/03/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.55    | 215.7953                      | 215.5548  | 215.7953                        | 0.00          |
| 26/03/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 555       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 505       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 605       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R197 On 03-May-12      |        |              | Bond Future | 254.97    | 254.7498                      | 254.9687  | 254.7498                        | 1,019.00      |
| 26/03/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 3969      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 3919      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 4019      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.09      | 109.4485                      | 109.6570  | 109.4485                        | 1,658.00      |
| 26/03/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4018      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3900      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4137      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.12      | 106.6262                      | 106.8358  | 106.6262                        | 0.00          |
| 26/03/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3103      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3000      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3206      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.10      | 108.2769                      | 108.4857  | 108.2769                        | 0.00          |
| 26/03/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1328      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1395      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1263      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 559       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 490       | 1                             | 0         | 1                               | 0.00          |
| 26/03/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 524       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.05      | 105.7326                      | 105.9322  | 105.7326                        | 0.00          |
| 26/03/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1092      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1144      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1041      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 772       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 697       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 734       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R202 On 03-May-12      |        |              | Bond Future | 189.36    | 188.4722                      | 189.3560  | 188.4722                        | 36,952.00     |
| 26/03/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 694       | 2                             | 1         | 2                               | 0.00          |
| 26/03/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 594       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 644       | 2                             | 1         | 2                               | 0.00          |
| 26/03/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.37      | 104.6742                      | 105.0439  | 104.6742                        | 3,524.00      |
| 26/03/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 5954      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6161      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5747      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 202       | 0                             | 0         | 0                               | 4,200.00      |
| 26/03/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2085      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 373       | 0                             | 0         | 0                               | 1,400.00      |
| 26/03/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 970       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 600       | 1                             | 1         | 1                               | 1,400.00      |
| 26/03/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 174       | 0                             | 0         | 0                               | 4,200.00      |
| 26/03/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1347      | 2                             | 1         | 2                               | 0.00          |
| 26/03/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1856      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.46      | 106.1886                      | 106.5592  | 106.1886                        | 0.00          |
| 26/03/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4759      | 4                             | 5         | 4                               | 0.00          |
| 26/03/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4930      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4589      | 4                             | 5         | 4                               | 0.00          |
| 26/03/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 450       | 1                             | 0         | 1                               | 0.00          |
| 26/03/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 386       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 418       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.53      | 103.6709                      | 104.0452  | 103.6709                        | 0.00          |
| 26/03/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2681      | 2                             | 3         | 2                               | 0.00          |
| 26/03/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2567      | 2                             | 3         | 2                               | 0.00          |
| 26/03/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2800      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1714      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1885      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1797      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.61      | 105.4643                      | 105.8310  | 105.4643                        | 0.00          |
| 26/03/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 876       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 923       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 830       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5456      | 6                             | 5         | 6                               | 0.00          |
| 26/03/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 5142      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5299      | 6                             | 5         | 6                               | 0.00          |
| 26/03/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.66      | 104.3465                      | 104.7698  | 104.3465                        | 3,396.00      |
| 26/03/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5469      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5707      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 66        | 0                             | 0         | 0                               | 550.00        |
| 26/03/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1194      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5231      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3549      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 724       | 1                             | 1         | 1                               | 550.00        |
| 26/03/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.75      | 101.8231                      | 102.2565  | 101.8231                        | 0.00          |
| 26/03/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4499      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4318      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4681      | 4                             | 5         | 4                               | 0.00          |
| 26/03/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 776       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 891       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 833       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.83      | 103.4034                      | 103.8359  | 103.4034                        | 0.00          |
| 26/03/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3172      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3308      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3042      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2447      | 3                             | 2         | 3                               | 0.00          |
| 26/03/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2236      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2338      | 3                             | 2         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.91      | 101.1533                      | 101.5827  | 101.1533                        | 0.00          |
| 26/03/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3369      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3249      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3491      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2827      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 3046      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2935      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.87      | 104.7779                      | 104.9165  | 104.7779                        | 890.00        |
| 26/03/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2584      | 2                             | 3         | 2                               | 0.00          |
| 26/03/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2662      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2506      | 2                             | 3         | 2                               | 0.00          |
| 26/03/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.88      | 102.5312                      | 102.6705  | 102.5312                        | 0.00          |
| 26/03/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1894      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1958      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1830      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.78      | 104.1192                      | 104.2574  | 104.1192                        | 0.00          |
| 26/03/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 590       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 556       | 0                             | 1         | 0                               | 0.00          |
| 26/03/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 625       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 319       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 365       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 342       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.58      | 102.1511                      | 102.2779  | 102.1511                        | 0.00          |
| 26/03/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 645       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 675       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 616       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 283       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 252       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.86      | 98.3125                       | 98.7675   | 98.3125                         | 21,226.00     |
| 26/03/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4825      | 4                             | 5         | 4                               | 0.00          |
| 26/03/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5077      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4574      | 4                             | 5         | 4                               | 0.00          |
| 26/03/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 254       | 0                             | 0         | 0                               | 2,400.00      |
| 26/03/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 541       | 0                             | 1         | 0                               | 800.00        |
| 26/03/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1463      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2658      | 2                             | 3         | 2                               | 0.00          |
| 26/03/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 264       | 0                             | 0         | 0                               | 2,400.00      |
| 26/03/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 704       | 1                             | 1         | 1                               | 800.00        |
| 26/03/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1736      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2587      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 34        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 42        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.95      | 96.0973                       | 96.5603   | 96.0973                         | 0.00          |
| 26/03/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5074      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4879      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5271      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 824       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 943       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 882       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.03      | 97.5859                       | 98.0513   | 97.5859                         | 0.00          |
| 26/03/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3652      | 3                             | 4         | 3                               | 0.00          |
| 26/03/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3802      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3508      | 3                             | 4         | 3                               | 0.00          |
| 26/03/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2601      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2378      | 3                             | 2         | 3                               | 0.00          |
| 26/03/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2486      | 3                             | 2         | 3                               | 0.00          |
| 26/03/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.11      | 95.6281                       | 96.0886   | 95.6281                         | 0.00          |
| 26/03/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3927      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3794      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4067      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3084      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3313      | 4                             | 3         | 4                               | 0.00          |
| 26/03/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3195      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.92      | 92.7814                       | 93.3017   | 92.7814                         | 9,510.00      |
| 26/03/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6209      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6479      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5939      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 269       | 0                             | 0         | 0                               | 3,000.00      |
| 26/03/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 573       | 0                             | 1         | 0                               | 1,000.00      |
| 26/03/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1551      | 1                             | 2         | 1                               | 0.00          |
| 26/03/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 2821      | 2                             | 3         | 2                               | 0.00          |
| 26/03/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 302       | 0                             | 0         | 0                               | 3,000.00      |
| 26/03/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 793       | 1                             | 1         | 1                               | 1,000.00      |
| 26/03/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 1924      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2852      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.00      | 94.1211                       | 94.6519   | 94.1211                         | 0.00          |
| 26/03/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5289      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5498      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5083      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1114      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 977       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1043      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.07      | 92.1832                       | 92.7181   | 92.1832                         | 0.00          |
| 26/03/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3849      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3697      | 3                             | 4         | 3                               | 0.00          |
| 26/03/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4009      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2724      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2975      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2845      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.15      | 93.7764                       | 94.3080   | 93.7764                         | 0.00          |
| 26/03/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3508      | 3                             | 4         | 3                               | 0.00          |
| 26/03/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3641      | 3                             | 4         | 3                               | 0.00          |
| 26/03/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3379      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4476      | 5                             | 4         | 5                               | 0.00          |
| 26/03/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4177      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4324      | 5                             | 4         | 5                               | 0.00          |
| 26/03/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.83      | 74.4322                       | 75.1098   | 74.4322                         | 2,998.00      |
| 26/03/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 2349      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2116      | 2                             | 2         | 2                               | 0.00          |
| 26/03/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 2595      | 2                             | 3         | 2                               | 0.00          |
| 26/03/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 915       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1199      | 2                             | 1         | 2                               | 0.00          |
| 26/03/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1049      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.90      | 75.5045                       | 76.1884   | 75.5045                         | 0.00          |
| 26/03/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5265      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5044      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5491      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2517      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2801      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2655      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.97      | 73.5322                       | 74.2230   | 73.5322                         | 0.00          |
| 26/03/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5050      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5238      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4864      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4987      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4600      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4791      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.03      | 74.8056                       | 75.4953   | 74.8056                         | 0.00          |
| 26/03/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5741      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5562      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5923      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5787      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6186      | 7                             | 6         | 7                               | 0.00          |
| 26/03/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5983      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R210 On 03-May-12      |        |              | Bond Future | 140.29    | 139.5626                      | 140.2907  | 139.5626                        | 820.00        |
| 26/03/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 1291      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 1241      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 1341      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.49    | 118.4987                      | 118.4892  | 118.4987                        | 480.00        |
| 26/03/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 289       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 339       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 239       | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R212 On 03-May-12      |        |              | Bond Future | 116.51    | 116.4141                      | 116.5090  | 116.4141                        | 2,752.00      |
| 26/03/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 1209      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 1159      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 1259      | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.74      | 84.6533                       | 85.3489   | 84.6533                         | 4,359.00      |
| 26/03/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4308      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 4623      | 4                             | 5         | 4                               | 0.00          |
| 26/03/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 3999      | 4                             | 4         | 4                               | 0.00          |
| 26/03/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 447       | 1                             | 0         | 1                               | 0.00          |
| 26/03/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 322       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 380       | 1                             | 0         | 1                               | 0.00          |
| 26/03/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.82      | 85.8813                       | 86.5826   | 85.8813                         | 0.00          |
| 26/03/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 5763      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6004      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5526      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2570      | 3                             | 3         | 3                               | 0.00          |
| 26/03/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2302      | 3                             | 2         | 3                               | 0.00          |
| 26/03/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2432      | 3                             | 2         | 3                               | 0.00          |
| 26/03/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.89      | 83.6721                       | 84.3794   | 83.6721                         | 0.00          |
| 26/03/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5461      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 5667      | 5                             | 6         | 5                               | 0.00          |
| 26/03/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5264      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 4758      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4391      | 5                             | 4         | 5                               | 0.00          |
| 26/03/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4569      | 5                             | 5         | 5                               | 0.00          |
| 26/03/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.96      | 85.1189                       | 85.8310   | 85.1189                         | 0.00          |
| 26/03/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 6070      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 6262      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 5882      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 5936      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 5550      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 5740      | 6                             | 6         | 6                               | 0.00          |
| 26/03/2012 | R214 On 03-May-12      |        |              | Bond Future | 8.88      | 75.9309                       | 76.6370   | 75.9309                         | 1,500.00      |
| 26/03/2012 | R214 On 03-May-12      | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R214 On 03-May-12      | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R214 On 03-May-12      | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R214 On 03-May-12      | 8.79   | Put          | Bond Future | 709       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R214 On 03-May-12      | 8.81   | Put          | Bond Future | 543       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R214 On 03-May-12      | 8.80   | Put          | Bond Future | 626       | 1                             | 1         | 1                               | 0.00          |
| 26/03/2012 | R214 On 02-August-12   |        |              | Bond Future | 8.94      | 77.0265                       | 77.7392   | 77.0265                         | 0.00          |
| 26/03/2012 | R214 On 02-August-12   | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R214 On 02-August-12   | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/03/2012 | R214 On 02-August-12   | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 1261      | 2                             | 1         | 2                               | 0.00          |
| 26/03/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 1095      | 2                             | 1         | 2                               | 0.00          |
| 26/03/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 1178      | 2                             | 1         | 2                               | 0.00          |
| 27/03/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | AL7T On 03-May-12       |        |              | Index Future       | 421.60    | 422.7910                      | 421.5970  | 422.7910                        | 16.00         |
| 27/03/2012 | AL7T On 02-August-12    |        |              | Index Future       | 427.69    | 428.9030                      | 427.6880  | 428.9030                        | 0.00          |
| 27/03/2012 | ALBI On 03-May-12       |        |              | Index Future       | 383.35    | 384.5020                      | 383.3530  | 384.5020                        | 897.00        |
| 27/03/2012 | ALBI On 02-August-12    |        |              | Index Future       | 388.89    | 390.0610                      | 388.8920  | 390.0610                        | 118.00        |
| 27/03/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 27/03/2012 | C210 On 31-March-28     |        |              | 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 |
|------------|------------------|----------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | C211 On          | 31-January-17  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C212 On          | 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C213 On          | 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | C214 On          | 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | CAAN On          | 30-March-12    |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 27/03/2012 | CAAO On          | 30-March-12    |        |              | Can-Do Future      | 0.20      | 0.2050                        | 0.2024    | 0.2050                          | 100,000.00    |
| 27/03/2012 | CAAW On          | 20-April-12    |        |              | Any day expiry     | 7.63      | 7.6179                        | 7.6250    | 7.6179                          | 0.00          |
| 27/03/2012 | CAAW On          | 20-April-12    | 8.10   | Call         | Any day expiry     | 20        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | CAAW On          | 20-April-12    | 8.05   | Call         | Any day expiry     | 23        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | CAAW On          | 20-April-12    | 8.15   | Call         | Any day expiry     | 17        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | CAAW On          | 20-April-12    | 8.15   | Put          | Any day expiry     | 542       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | CAAW On          | 20-April-12    | 8.05   | Put          | Any day expiry     | 448       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | CAAW On          | 20-April-12    | 8.10   | Put          | Any day expiry     | 495       | 1                             | 0         | 1                               | 0.00          |
| 27/03/2012 | CAAX On          | 30-March-12    |        |              | Can-Do Future      | 0.00      | 0.0025                        | 0.0025    | 0.0025                          | 12,500.00     |
| 27/03/2012 | CAAY On          | 30-April-12    |        |              | Can-Do Future      | 0.04      | 0.0368                        | 0.0371    | 0.0368                          | 12,500.00     |
| 27/03/2012 | CAAZ On          | 18-June-12     |        |              | Can-Do Future      | 0.08      | 0.0800                        | 0.0818    | 0.0800                          | 5,670.00      |
| 27/03/2012 | CABA On          | 18-June-12     |        |              | Can-Do Future      | 0.10      | 0.1012                        | 0.1040    | 0.1012                          | 8,000.00      |
| 27/03/2012 | CABB On          | 18-June-12     |        |              | Can-Do Future      | 0.10      | 0.1051                        | 0.1044    | 0.1051                          | 8,000.00      |
| 27/03/2012 | CABC On          | 18-June-12     |        |              | Can-Do Future      | 0.07      | 0.0789                        | 0.0742    | 0.0789                          | 16,000.00     |
| 27/03/2012 | CABD On          | 18-June-12     |        |              | Can-Do Future      | 0.04      | 0.0395                        | 0.0362    | 0.0395                          | 16,000.00     |
| 27/03/2012 | CES1 On          | 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 27/03/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.60      | 7.5940                        | 7.6020    | 7.5940                          | 0.00          |
| 27/03/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 1         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 1         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 2         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 250       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 349       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 299       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | DAAC On 30-March-12     |        |              | Any day expiry     | 47.45     | 6.2410                        | 47.4461   | 6.2410                          | 0.00          |
| 27/03/2012 | DAAC On 30-March-12     | 6.28   | Call         | Any day expiry     | 41170     | 0                             | 41        | 0                               | 0.00          |
| 27/03/2012 | DAAC On 30-March-12     | 6.33   | Call         | Any day expiry     | 41120     | 0                             | 41        | 0                               | 0.00          |
| 27/03/2012 | DAAC On 30-March-12     | 6.23   | Call         | Any day expiry     | 41220     | 0                             | 41        | 0                               | 0.00          |
| 27/03/2012 | DAAC On 30-March-12     | 6.23   | Put          | Any day expiry     | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | DAAC On 30-March-12     | 6.33   | Put          | Any day expiry     | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | DAAC On 30-March-12     | 6.28   | Put          | Any day expiry     | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | GOVI On 03-May-12       |        |              | GOVI               | 384.37    | 385.4520                      | 384.3680  | 385.4520                        | 201.00        |
| 27/03/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 23680     | 3                             | 2         | 3                               | 0.00          |
| 27/03/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 23580     | 3                             | 2         | 3                               | 0.00          |
| 27/03/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 23780     | 3                             | 2         | 3                               | 0.00          |
| 27/03/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | GOVI On 02-August-12    |        |              | GOVI               | 389.92    | 391.0250                      | 389.9220  | 391.0250                        | 0.00          |
| 27/03/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 0         | 1                             | 0         | 1                               | 0.00          |
| 27/03/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 0         | 1                             | 0         | 1                               | 0.00          |
| 27/03/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 0         | 1                             | 0         | 1                               | 0.00          |
| 27/03/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 880       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 680       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 780       | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 27/03/2012 | IGOV On 03-May-12       |        |              | Index Future           | 171.51    | 171.4880                      | 171.5090  | 171.4880                        | 550.00        |
| 27/03/2012 | IGOV On 02-August-12    |        |              | Index Future           | 173.99    | 173.9680                      | 173.9870  | 173.9680                        | 0.00          |
| 27/03/2012 | ILBI On 03-May-12       |        |              | Index Future           | 463.43    | 463.4290                      | 463.4290  | 463.4290                        | 0.00          |
| 27/03/2012 | ILBI On 02-August-12    |        |              | Index Future           | 470.05    | 470.0530                      | 470.0530  | 470.0530                        | 152.00        |
| 27/03/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 27/03/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 27/03/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 27/03/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 27/03/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 27/03/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 27/03/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.62      | 94.3900                       | 94.3800   | 94.3900                         | 0.00          |
| 27/03/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.65      | 94.3800                       | 94.3500   | 94.3800                         | 0.00          |
| 27/03/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.67      | 94.3600                       | 94.3300   | 94.3600                         | 2,890.00      |
| 27/03/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.71      | 94.3300                       | 94.2900   | 94.3300                         | 0.00          |
| 27/03/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.74      | 94.3100                       | 94.2600   | 94.3100                         | 0.00          |
| 27/03/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.79      | 94.2600                       | 94.2100   | 94.2600                         | 44,760.00     |
| 27/03/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.94      | 94.1500                       | 94.0600   | 94.1500                         | 840.00        |
| 27/03/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.11      | 93.9600                       | 93.8900   | 93.9600                         | 790.00        |
| 27/03/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.31      | 93.7500                       | 93.6900   | 93.7500                         | 500.00        |
| 27/03/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.54      | 93.5200                       | 93.4600   | 93.5200                         | 1,700.00      |
| 27/03/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.78      | 93.2800                       | 93.2200   | 93.2800                         | 2,000.00      |
| 27/03/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 7.02      | 93.0400                       | 92.9800   | 93.0400                         | 0.00          |
| 27/03/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.82      | 121.8022                      | 121.6697  | 121.8022                        | 11,534.00     |
| 27/03/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4606      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 4764      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 4449      | 5                             | 4         | 5                               | 0.00          |
| 27/03/2012 | R157 On 03-May-12      | 6.25   | Call         | Bond Future | 31        | 0                             | 0         | 0                               | 1,500.00      |
| 27/03/2012 | R157 On 03-May-12      | 6.50   | Call         | Bond Future | 132       | 0                             | 0         | 0                               | 1,500.00      |
| 27/03/2012 | R157 On 03-May-12      | 6.75   | Call         | Bond Future | 388       | 0                             | 0         | 0                               | 1,500.00      |
| 27/03/2012 | R157 On 03-May-12      | 7.35   | Call         | Bond Future | 1782      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R157 On 03-May-12      | 7.35   | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 1,500.00      |
| 27/03/2012 | R157 On 03-May-12      | 6.75   | Put          | Bond Future | 633       | 1                             | 1         | 1                               | 1,500.00      |
| 27/03/2012 | R157 On 03-May-12      | 6.50   | Put          | Bond Future | 1211      | 1                             | 1         | 1                               | 1,500.00      |
| 27/03/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1951      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.92      | 123.5642                      | 123.4263  | 123.5642                        | 0.00          |
| 27/03/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3456      | 4                             | 3         | 4                               | 0.00          |
| 27/03/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3326      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3584      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 173       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 210       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.99      | 118.6661                      | 118.5252  | 118.6661                        | 0.00          |
| 27/03/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1358      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1286      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1431      | 2                             | 1         | 2                               | 0.00          |
| 27/03/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1248      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1385      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1316      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R157 On 07-February-13 |        |              | Bond Future | 7.06      | 120.7030                      | 120.5602  | 120.7030                        | 0.00          |
| 27/03/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1078      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1134      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1024      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1943      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1796      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1868      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.45      | 121.4794                      | 120.9660  | 121.4794                        | 29,388.00     |
| 27/03/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 5282      | 6                             | 5         | 6                               | 0.00          |
| 27/03/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 5661      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 4910      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 270       | 0                             | 0         | 0                               | 2,250.00      |
| 27/03/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 868       | 1                             | 1         | 1                               | 750.00        |
| 27/03/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 2051      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 4191      | 5                             | 4         | 5                               | 0.00          |
| 27/03/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 580       | 0                             | 1         | 0                               | 2,250.00      |
| 27/03/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1615      | 1                             | 2         | 1                               | 750.00        |
| 27/03/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3257      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 414       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5582      | 5                             | 6         | 5                               | 0.00          |
| 27/03/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 291       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 348       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.54      | 117.9459                      | 117.4241  | 117.9459                        | 530.00        |
| 27/03/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 5310      | 6                             | 5         | 6                               | 0.00          |
| 27/03/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 5572      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 3092      | 3                             | 3         | 3                               | 8,750.00      |
| 27/03/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 4863      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5059      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1356      | 1                             | 1         | 1                               | 276.00        |
| 27/03/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1577      | 2                             | 2         | 2                               | 43.00         |
| 27/03/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 5362      | 6                             | 5         | 6                               | 0.00          |
| 27/03/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3335      | 3                             | 3         | 3                               | 43.00         |
| 27/03/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8969      | 9                             | 9         | 9                               | 0.00          |
| 27/03/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3567      | 3                             | 4         | 3                               | 0.00          |
| 27/03/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5735      | 5                             | 6         | 5                               | 0.00          |
| 27/03/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3730      | 4                             | 4         | 4                               | 276.00        |
| 27/03/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9750      | 9                             | 10        | 9                               | 0.00          |
| 27/03/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3190      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3372      | 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 |
|------------|------------------|----------------|--------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R186 On          | 01-November-12 |        |        |              | Bond Future | 8.61      | 119.7724                      | 119.2421  | 119.7724                        | 0.00          |
| 27/03/2012 | R186 On          | 01-November-12 | 8.75   | Call   |              | Bond Future | 6172      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R186 On          | 01-November-12 | 8.80   | Call   |              | Bond Future | 6415      | 7                             | 6         | 7                               | 0.00          |
| 27/03/2012 | R186 On          | 01-November-12 | 8.70   | Call   |              | Bond Future | 5940      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R186 On          | 01-November-12 | 8.70   | Put    |              | Bond Future | 5111      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R186 On          | 01-November-12 | 8.80   | Put    |              | Bond Future | 4704      | 4                             | 5         | 4                               | 0.00          |
| 27/03/2012 | R186 On          | 01-November-12 | 8.75   | Put    |              | Bond Future | 4901      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R186 On          | 07-February-13 |        |        |              | Bond Future | 8.68      | 116.5239                      | 115.9863  | 116.5239                        | 0.00          |
| 27/03/2012 | R186 On          | 07-February-13 | 8.50   | Call   |              | Bond Future | 5750      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R186 On          | 07-February-13 | 8.55   | Call   |              | Bond Future | 5955      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R186 On          | 07-February-13 | 8.45   | Call   |              | Bond Future | 5549      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R186 On          | 07-February-13 | 8.45   | Put    |              | Bond Future | 7622      | 7                             | 8         | 7                               | 0.00          |
| 27/03/2012 | R186 On          | 07-February-13 | 8.55   | Put    |              | Bond Future | 7132      | 7                             | 7         | 7                               | 0.00          |
| 27/03/2012 | R186 On          | 07-February-13 | 8.50   | Put    |              | Bond Future | 7374      | 7                             | 7         | 7                               | 0.00          |
| 27/03/2012 | R189 On          | 03-May-12      |        |        |              | Bond Future | 215.32    | 215.5548                      | 215.3160  | 215.5548                        | 0.00          |
| 27/03/2012 | R189 On          | 03-May-12      | 215.00 | Call   |              | Bond Future | 316       | 1                             | 0         | 1                               | 0.00          |
| 27/03/2012 | R189 On          | 03-May-12      | 214.95 | Call   |              | Bond Future | 366       | 1                             | 0         | 1                               | 0.00          |
| 27/03/2012 | R189 On          | 03-May-12      | 215.05 | Call   |              | Bond Future | 266       | 1                             | 0         | 1                               | 0.00          |
| 27/03/2012 | R189 On          | 03-May-12      | 215.05 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R189 On          | 03-May-12      | 214.95 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R189 On          | 03-May-12      | 215.00 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R197 On          | 03-May-12      |        |        |              | Bond Future | 254.96    | 254.9687                      | 254.9568  | 254.9687                        | 1,019.00      |
| 27/03/2012 | R197 On          | 03-May-12      | 251.00 | Call   |              | Bond Future | 3957      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R197 On          | 03-May-12      | 251.05 | Call   |              | Bond Future | 3907      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R197 On          | 03-May-12      | 250.95 | Call   |              | Bond Future | 4007      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R197 On          | 03-May-12      | 250.95 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R197 On          | 03-May-12      | 251.05 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R197 On          | 03-May-12      | 251.00 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R201 On          | 03-May-12      |        |        |              | Bond Future | 6.13      | 109.6570                      | 109.5552  | 109.6570                        | 1,658.00      |
| 27/03/2012 | R201 On          | 03-May-12      | 7.75   | Call   |              | Bond Future | 3916      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R201 On          | 03-May-12      | 7.70   | Call   |              | Bond Future | 3798      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4035      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.17      | 106.8358                      | 106.7298  | 106.8358                        | 0.00          |
| 27/03/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3002      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2900      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3104      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 44        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.15      | 108.4857                      | 108.3802  | 108.4857                        | 0.00          |
| 27/03/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1258      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1195      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1324      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 525       | 0                             | 1         | 0                               | 0.00          |
| 27/03/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 597       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 559       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.11      | 105.9322                      | 105.8234  | 105.9322                        | 0.00          |
| 27/03/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1030      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 981       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1080      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 742       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 821       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 781       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R202 On 03-May-12      |        |              | Bond Future | 189.35    | 189.3560                      | 189.3486  | 189.3560                        | 36,952.00     |
| 27/03/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 601       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 701       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 651       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.42      | 105.0439                      | 104.8166  | 105.0439                        | 3,524.00      |
| 27/03/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 5727      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 5934      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5520      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 155       | 0                             | 0         | 0                               | 4,200.00      |
| 27/03/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 1891      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 299       | 0                             | 0         | 0                               | 1,400.00      |
| 27/03/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 833       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 691       | 1                             | 1         | 1                               | 1,400.00      |
| 27/03/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 208       | 0                             | 0         | 0                               | 4,200.00      |
| 27/03/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1500      | 1                             | 2         | 1                               | 0.00          |
| 27/03/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 2036      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.51      | 106.5592                      | 106.3332  | 106.5592                        | 0.00          |
| 27/03/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4567      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4736      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4400      | 5                             | 4         | 5                               | 0.00          |
| 27/03/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 487       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 418       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 452       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.59      | 104.0452                      | 103.8131  | 104.0452                        | 0.00          |
| 27/03/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2545      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2660      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2434      | 3                             | 2         | 3                               | 0.00          |
| 27/03/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1984      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1806      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1893      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.68      | 105.8310                      | 105.5953  | 105.8310                        | 0.00          |
| 27/03/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 816       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 772       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 861       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 5316      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5634      | 5                             | 6         | 5                               | 0.00          |
| 27/03/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5474      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.70      | 104.7698                      | 104.5372  | 104.7698                        | 3,396.00      |
| 27/03/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5239      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5476      | 6                             | 5         | 6                               | 0.00          |
| 27/03/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 48        | 0                             | 0         | 0                               | 550.00        |
| 27/03/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1050      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5001      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3763      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 813       | 1                             | 1         | 1                               | 550.00        |
| 27/03/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 11        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.80      | 102.2565                      | 102.0221  | 102.2565                        | 0.00          |
| 27/03/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4316      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4139      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4496      | 5                             | 4         | 5                               | 0.00          |
| 27/03/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 826       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 946       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 884       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.88      | 103.8359                      | 103.5954  | 103.8359                        | 0.00          |
| 27/03/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3033      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 2905      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3165      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2333      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2550      | 2                             | 3         | 2                               | 0.00          |
| 27/03/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2439      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.96      | 101.5827                      | 101.3377  | 101.5827                        | 0.00          |
| 27/03/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3234      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3353      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3117      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 3159      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2934      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 3045      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.91      | 104.9165                      | 104.8488  | 104.9165                        | 890.00        |
| 27/03/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2516      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2594      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2438      | 3                             | 2         | 3                               | 0.00          |
| 27/03/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.93      | 102.6705                      | 102.6001  | 102.6705                        | 0.00          |
| 27/03/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1827      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1891      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1763      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.85      | 104.2574                      | 104.1860  | 104.2574                        | 0.00          |
| 27/03/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 548       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 582       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 515       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 395       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 348       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 371       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.66      | 102.2779                      | 102.2041  | 102.2779                        | 0.00          |
| 27/03/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 598       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 570       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 627       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 278       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 311       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 294       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.91      | 98.7675                       | 98.4898   | 98.7675                         | 21,226.00     |
| 27/03/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4555      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4805      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4306      | 5                             | 4         | 5                               | 0.00          |
| 27/03/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 199       | 0                             | 0         | 0                               | 2,400.00      |
| 27/03/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 444       | 1                             | 0         | 1                               | 800.00        |
| 27/03/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1283      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2424      | 3                             | 2         | 3                               | 0.00          |
| 27/03/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 308       | 0                             | 0         | 0                               | 2,400.00      |
| 27/03/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 802       | 1                             | 1         | 1                               | 800.00        |
| 27/03/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1916      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2810      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R207 On 02-August-12   |        |              | Bond Future | 8.01      | 96.5603                       | 96.2747   | 96.5603                         | 0.00          |
| 27/03/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4850      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4659      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5044      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 883       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1009      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 944       | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.08      | 98.0513                       | 97.7634   | 98.0513                         | 0.00          |
| 27/03/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3481      | 4                             | 3         | 4                               | 0.00          |
| 27/03/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3341      | 4                             | 3         | 4                               | 0.00          |
| 27/03/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3627      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2491      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2722      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2603      | 2                             | 3         | 2                               | 0.00          |
| 27/03/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.16      | 96.0886                       | 95.7998   | 96.0886                         | 0.00          |
| 27/03/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3764      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 3901      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3634      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3442      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3206      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3320      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.97      | 93.3017                       | 93.0321   | 93.3017                         | 9,510.00      |
| 27/03/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5942      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6211      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5673      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 215       | 0                             | 0         | 0                               | 3,000.00      |
| 27/03/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 479       | 1                             | 0         | 1                               | 1,000.00      |
| 27/03/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1376      | 2                             | 1         | 2                               | 0.00          |
| 27/03/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 2594      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 345       | 0                             | 0         | 0                               | 3,000.00      |
| 27/03/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 887       | 1                             | 1         | 1                               | 1,000.00      |
| 27/03/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2099      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 29        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3068      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.05      | 94.6519                       | 94.3773   | 94.6519                         | 0.00          |
| 27/03/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5076      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5282      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4874      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1179      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1036      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1105      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.12      | 92.7181                       | 92.4388   | 92.7181                         | 0.00          |
| 27/03/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3686      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3842      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3537      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3095      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2836      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2961      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.20      | 94.3080                       | 94.0251   | 94.3080                         | 0.00          |
| 27/03/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3366      | 4                             | 3         | 4                               | 0.00          |
| 27/03/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3239      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3496      | 4                             | 3         | 4                               | 0.00          |
| 27/03/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4314      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4619      | 4                             | 5         | 4                               | 0.00          |
| 27/03/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4465      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.90      | 75.1098                       | 74.5561   | 75.1098                         | 2,998.00      |
| 27/03/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 1990      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1777      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 2217      | 3                             | 2         | 3                               | 0.00          |
| 27/03/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1091      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1414      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1244      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.98      | 76.1884                       | 75.6343   | 76.1884                         | 0.00          |
| 27/03/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 4907      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4693      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5124      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2704      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3004      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2851      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R209 On 01-November-12 |        |              | Bond Future | 9.04      | 74.2230                       | 73.6605   | 74.2230                         | 0.00          |
| 27/03/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4739      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4560      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 4921      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4846      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5245      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5042      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.11      | 75.4953                       | 74.9248   | 75.4953                         | 0.00          |
| 27/03/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5433      | 6                             | 5         | 6                               | 0.00          |
| 27/03/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5609      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5260      | 6                             | 5         | 6                               | 0.00          |
| 27/03/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6454      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 6044      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6246      | 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 |
|------------|------------------|--------------|--------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R210 On          | 03-May-12    |        |        |              | Bond Future | 140.47    | 140.2907                      | 140.4692  | 140.2907                        | 820.00        |
| 27/03/2012 | R210 On          | 03-May-12    | 139.00 | Call   |              | Bond Future | 1469      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R210 On          | 03-May-12    | 138.95 | Call   |              | Bond Future | 1519      | 1                             | 2         | 1                               | 0.00          |
| 27/03/2012 | R210 On          | 03-May-12    | 139.05 | Call   |              | Bond Future | 1419      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R210 On          | 03-May-12    | 139.05 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R210 On          | 03-May-12    | 138.95 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R210 On          | 03-May-12    | 139.00 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R211 On          | 03-May-12    |        |        |              | Bond Future | 118.48    | 118.4892                      | 118.4798  | 118.4892                        | 480.00        |
| 27/03/2012 | R211 On          | 03-May-12    | 118.20 | Call   |              | Bond Future | 280       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R211 On          | 03-May-12    | 118.25 | Call   |              | Bond Future | 230       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R211 On          | 03-May-12    | 118.15 | Call   |              | Bond Future | 330       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R211 On          | 03-May-12    | 118.15 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R211 On          | 03-May-12    | 118.25 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R211 On          | 03-May-12    | 118.20 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R212 On          | 03-May-12    |        |        |              | Bond Future | 116.50    | 116.5090                      | 116.5036  | 116.5090                        | 2,752.00      |
| 27/03/2012 | R212 On          | 03-May-12    | 115.30 | Call   |              | Bond Future | 1204      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R212 On          | 03-May-12    | 115.25 | Call   |              | Bond Future | 1254      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R212 On          | 03-May-12    | 115.35 | Call   |              | Bond Future | 1154      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R212 On          | 03-May-12    | 115.35 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R212 On          | 03-May-12    | 115.25 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R212 On          | 03-May-12    | 115.30 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R213 On          | 03-May-12    |        |        |              | Bond Future | 8.80      | 85.3489                       | 84.9081   | 85.3489                         | 4,359.00      |
| 27/03/2012 | R213 On          | 03-May-12    | 9.25   | Call   |              | Bond Future | 3931      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R213 On          | 03-May-12    | 9.30   | Call   |              | Bond Future | 4237      | 5                             | 4         | 5                               | 0.00          |
| 27/03/2012 | R213 On          | 03-May-12    | 9.20   | Call   |              | Bond Future | 3632      | 4                             | 4         | 4                               | 0.00          |
| 27/03/2012 | R213 On          | 03-May-12    | 9.20   | Put    |              | Bond Future | 520       | 0                             | 1         | 0                               | 0.00          |
| 27/03/2012 | R213 On          | 03-May-12    | 9.30   | Put    |              | Bond Future | 377       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R213 On          | 03-May-12    | 9.25   | Put    |              | Bond Future | 444       | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R213 On          | 02-August-12 |        |        |              | Bond Future | 8.87      | 86.5826                       | 86.1403   | 86.5826                         | 0.00          |
| 27/03/2012 | R213 On          | 02-August-12 | 9.25   | Call   |              | Bond Future | 5463      | 6                             | 5         | 6                               | 0.00          |
| 27/03/2012 | R213 On          | 02-August-12 | 9.30   | Call   |              | Bond Future | 5697      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5232      | 6                             | 5         | 6                               | 0.00          |
| 27/03/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2718      | 3                             | 3         | 3                               | 0.00          |
| 27/03/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2437      | 2                             | 2         | 2                               | 0.00          |
| 27/03/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2575      | 2                             | 3         | 2                               | 0.00          |
| 27/03/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.94      | 84.3794                       | 83.9275   | 84.3794                         | 0.00          |
| 27/03/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5201      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 5401      | 6                             | 5         | 6                               | 0.00          |
| 27/03/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5009      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 4955      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4577      | 4                             | 5         | 4                               | 0.00          |
| 27/03/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4761      | 5                             | 5         | 5                               | 0.00          |
| 27/03/2012 | R213 On 07-February-13 |        |              | Bond Future | 9.02      | 85.8310                       | 85.3705   | 85.8310                         | 0.00          |
| 27/03/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 5814      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 6000      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 5630      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 6144      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 5748      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 5944      | 6                             | 6         | 6                               | 0.00          |
| 27/03/2012 | R214 On 03-May-12      |        |              | Bond Future | 8.95      | 76.6370                       | 76.0276   | 76.6370                         | 1,500.00      |
| 27/03/2012 | R214 On 03-May-12      | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R214 On 03-May-12      | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R214 On 03-May-12      | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R214 On 03-May-12      | 8.81   | Put          | Bond Future | 1153      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R214 On 03-May-12      | 8.79   | Put          | Bond Future | 1319      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R214 On 03-May-12      | 8.80   | Put          | Bond Future | 1236      | 1                             | 1         | 1                               | 0.00          |
| 27/03/2012 | R214 On 02-August-12   |        |              | Bond Future | 9.02      | 77.7392                       | 77.1219   | 77.7392                         | 0.00          |
| 27/03/2012 | R214 On 02-August-12   | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R214 On 02-August-12   | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R214 On 02-August-12   | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 27/03/2012 | R214 On 02-August-12   | 8.79   | Put          | Bond Future | 1878      | 1                             | 2         | 1                               | 0.00          |
| 27/03/2012 | R214 On 02-August-12   | 8.81   | Put          | Bond Future | 1712      | 1                             | 2         | 1                               | 0.00          |
| 27/03/2012 | R214 On 02-August-12   | 8.80   | Put          | Bond Future | 1795      | 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 |
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|