



# Derivatives Monthly Statistics Report

For September 2011

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 409.26    | 406.5750                      | 409.2640  | 406.5750                        | 16.00         |
| 01/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 415.50    | 412.7620                      | 415.5030  | 412.7620                        | 0.00          |
| 01/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 375.48    | 372.9930                      | 375.4840  | 372.9930                        | 1,617.00      |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 381.21    | 378.6690                      | 381.2090  | 378.6690                        | 0.00          |
| 01/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 01/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0053                        | 0.0045    | 0.0053                          | 22,388.00     |
| 01/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.18      | 0.1737                        | 0.1792    | 0.1737                          | 21,898.00     |
| 01/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.06      | 7.0589                        | 7.0621    | 7.0589                          | 0.00          |
| 01/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 399       | 0                             | 399       | 0                               | 0.00          |
| 01/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 361       | 0                             | 361       | 0                               | 0.00          |
| 01/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 442       | 0                             | 442       | 0                               | 0.00          |
| 01/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 205       | 0                             | 205       | 0                               | 14,286.00     |
| 01/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 82        | 0                             | 82        | 0                               | 6,757.00      |
| 01/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 420       | 0                             | 420       | 0                               | 0.00          |
| 01/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 30        | 0                             | 30        | 0                               | 0.00          |
| 01/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 143       | 0                             | 143       | 0                               | 0.00          |
| 01/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 49        | 0                             | 49        | 0                               | 0.00          |
| 01/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 37        | 0                             | 37        | 0                               | 0.00          |
| 01/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | CRD1 On 02-February-12  |        |              | Index Future           | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 01/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/09/2011 | GOVI On 03-November-11  |        |              | GOVI                   | 376.08    | 373.7190                      | 376.0840  | 373.7190                        | 161.00        |
| 01/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 190840    | 17                            | 190840    | 17                              | 0.00          |
| 01/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 190740    | 17                            | 190740    | 17                              | 0.00          |
| 01/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 190940    | 17                            | 190940    | 17                              | 0.00          |
| 01/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | GOVI On 02-February-12  |        |              | GOVI                   | 381.82    | 379.4060                      | 381.8180  | 379.4060                        | 0.00          |
| 01/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI                   | 128180    | 10                            | 128180    | 10                              | 0.00          |
| 01/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI                   | 128080    | 10                            | 128080    | 10                              | 0.00          |
| 01/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI                   | 128280    | 10                            | 128280    | 10                              | 0.00          |
| 01/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 01/09/2011 | IGOV On 03-November-11  |        |              | Index Future           | 163.30    | 163.3220                      | 163.2980  | 163.3220                        | 79.00         |
| 01/09/2011 | IGOV On 02-February-12  |        |              | Index Future           | 165.79    | 165.8070                      | 165.7870  | 165.8070                        | 0.00          |
| 01/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 448.82    | 448.6770                      | 448.8230  | 448.6770                        | 88.00         |
| 01/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 01/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 01/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 01/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 01/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 01/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 01/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.53      | 94.4700                       | 5.5300    | 94.4700                         | 16,389.00     |
| 01/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.44      | 94.5200                       | 5.4400    | 94.5200                         | 1,000.00      |
| 01/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.37      | 94.6100                       | 5.3700    | 94.6100                         | 1,000.00      |
| 01/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.26      | 94.6900                       | 5.2600    | 94.6900                         | 5,541.00      |
| 01/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.22      | 94.7100                       | 5.2200    | 94.7100                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.21      | 94.7300                       | 5.2100    | 94.7300                         | 0.00          |
| 01/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.19      | 94.7400                       | 5.1900    | 94.7400                         | 1,340.00      |
| 01/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.24      | 94.6800                       | 5.2400    | 94.6800                         | 2,890.00      |
| 01/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.35      | 94.5300                       | 5.3500    | 94.5300                         | 44,760.00     |
| 01/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.51      | 94.3600                       | 5.5100    | 94.3600                         | 990.00        |
| 01/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.74      | 94.1300                       | 5.7400    | 94.1300                         | 790.00        |
| 01/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 5.98      | 93.9000                       | 5.9800    | 93.9000                         | 1,250.00      |
| 01/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 01/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 01/09/2011 | JN05 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | JN05 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/09/2011 | JN05 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | JN05 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/09/2011 | JN05 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | JN05 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | JN10 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 01/09/2011 | JN10 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | JN10 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | JN10 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/09/2011 | JN10 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | JN10 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/09/2011 | JN10 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | OTH1 On 03-November-11  |        |              | Index Future           | 371.82    | 368.6650                      | 371.8230  | 368.6650                        | 0.00          |
| 01/09/2011 | OTH1 On 02-February-12  |        |              | Index Future           | 377.49    | 374.2750                      | 377.4920  | 374.2750                        | 0.00          |
| 01/09/2011 | R157 On 03-November-11  |        |              | Bond Future            | 6.43      | 125.3168                      | 6.4320    | 125.3168                        | 15,490.00     |
| 01/09/2011 | R157 On 03-November-11  | 8.25   | Call         | Bond Future            | 6757      | 6                             | 6757      | 6                               | 0.00          |
| 01/09/2011 | R157 On 03-November-11  | 8.30   | Call         | Bond Future            | 6937      | 6                             | 6937      | 6                               | 0.00          |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 6578      | 6                             | 6578      | 6                               | 0.00          |
| 01/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future | 886       | 1                             | 886       | 1                               | 1,200.00      |
| 01/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future | 4216      | 4                             | 4216      | 4                               | 0.00          |
| 01/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future | 2231      | 2                             | 2231      | 2                               | 400.00        |
| 01/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future | 2581      | 2                             | 2581      | 2                               | 0.00          |
| 01/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future | 42        | 0                             | 42        | 0                               | 400.00        |
| 01/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 1,200.00      |
| 01/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 01/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future | 433       | 1                             | 433       | 1                               | 0.00          |
| 01/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R157 On 02-February-12 |        |              | Bond Future | 6.46      | 127.2223                      | 6.4570    | 127.2223                        | 0.00          |
| 01/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 7093      | 7                             | 7093      | 7                               | 0.00          |
| 01/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 7258      | 7                             | 7258      | 7                               | 0.00          |
| 01/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 6927      | 6                             | 6927      | 6                               | 0.00          |
| 01/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future | 438       | 0                             | 438       | 0                               | 130.00        |
| 01/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future | 2471      | 2                             | 2471      | 2                               | 0.00          |
| 01/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future | 1256      | 1                             | 1256      | 1                               | 0.00          |
| 01/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future | 922       | 1                             | 922       | 1                               | 130.00        |
| 01/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 2097      | 2                             | 2097      | 2                               | 0.00          |
| 01/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future | 360       | 0                             | 360       | 0                               | 130.00        |
| 01/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 01/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 01/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 01/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 6.50      | 122.3277                      | 6.4960    | 122.3277                        | 0.00          |
| 01/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 5784      | 5                             | 5784      | 5                               | 0.00          |
| 01/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 5935      | 6                             | 5935      | 6                               | 0.00          |
| 01/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 5634      | 5                             | 5634      | 5                               | 0.00          |
| 01/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 93        | 0                             | 93        | 0                               | 0.00          |
| 01/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 79        | 0                             | 79        | 0                               | 0.00          |
| 01/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 85        | 0                             | 85        | 0                               | 0.00          |
| 01/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 6.54      | 124.1425                      | 6.5360    | 124.1425                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4745      | 4                             | 4745      | 4                               | 0.00          |
| 01/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4875      | 4                             | 4875      | 4                               | 0.00          |
| 01/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4616      | 4                             | 4616      | 4                               | 0.00          |
| 01/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 333       | 0                             | 333       | 0                               | 0.00          |
| 01/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 296       | 0                             | 296       | 0                               | 0.00          |
| 01/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 314       | 0                             | 314       | 0                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.04      | 124.1738                      | 8.0360    | 124.1738                        | 24,731.00     |
| 01/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 9179      | 8                             | 9179      | 8                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 9606      | 8                             | 9606      | 8                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 8753      | 8                             | 8753      | 8                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 7069      | 6                             | 7069      | 6                               | 5,600.00      |
| 01/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 2407      | 2                             | 2407      | 2                               | 1,275.00      |
| 01/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 3971      | 3                             | 3971      | 3                               | 425.00        |
| 01/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 5454      | 5                             | 5454      | 5                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 10033     | 9                             | 10033     | 9                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 1091      | 0                             | 1091      | 0                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 1895      | 0                             | 1895      | 0                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 2987      | 0                             | 2987      | 0                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 1368      | 0                             | 1368      | 0                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 2255      | 0                             | 2255      | 0                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 64        | 0                             | 64        | 0                               | 1,275.00      |
| 01/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 3476      | 0                             | 3476      | 0                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 483       | 1                             | 483       | 1                               | 425.00        |
| 01/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 899       | 1                             | 899       | 1                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 1772      | 2                             | 1772      | 2                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 244       | 0                             | 244       | 0                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 01/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 95        | 0                             | 95        | 0                               | 0.00          |
| 01/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.09      | 120.7692                      | 8.0930    | 120.7692                        | 2,501.00      |
| 01/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 9263      | 8                             | 9263      | 8                               | 0.00          |
| 01/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 9633      | 9                             | 9633      | 9                               | 0.00          |
| 01/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 8897      | 8                             | 8897      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 903       | 1                             | 903       | 1                               | 0.00          |
| 01/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 757       | 1                             | 757       | 1                               | 0.00          |
| 01/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 826       | 1                             | 826       | 1                               | 0.00          |
| 01/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.16      | 122.5918                      | 8.1570    | 122.5918                        | 0.00          |
| 01/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 9450      | 9                             | 9450      | 9                               | 0.00          |
| 01/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 9118      | 8                             | 9118      | 8                               | 0.00          |
| 01/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 9784      | 9                             | 9784      | 9                               | 0.00          |
| 01/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 1613      | 2                             | 1613      | 2                               | 0.00          |
| 01/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 1821      | 2                             | 1821      | 2                               | 0.00          |
| 01/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 1714      | 2                             | 1714      | 2                               | 0.00          |
| 01/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.22      | 119.1207                      | 8.2220    | 119.1207                        | 0.00          |
| 01/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 7861      | 7                             | 7861      | 7                               | 0.00          |
| 01/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 7565      | 7                             | 7565      | 7                               | 0.00          |
| 01/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 8165      | 7                             | 8165      | 7                               | 0.00          |
| 01/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 2875      | 3                             | 2875      | 3                               | 0.00          |
| 01/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3166      | 4                             | 3166      | 4                               | 0.00          |
| 01/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3015      | 3                             | 3015      | 3                               | 0.00          |
| 01/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 213.84    | 213.8490                      | 213.8393  | 213.8490                        | 0.00          |
| 01/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 1839      | 2                             | 1839      | 2                               | 0.00          |
| 01/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 1789      | 2                             | 1789      | 2                               | 0.00          |
| 01/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 1889      | 2                             | 1889      | 2                               | 0.00          |
| 01/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 245.99    | 245.9867                      | 245.9871  | 245.9867                        | 183.00        |
| 01/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 7487      | 7                             | 7487      | 7                               | 0.00          |
| 01/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 7537      | 8                             | 7537      | 8                               | 0.00          |
| 01/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 7437      | 7                             | 7437      | 7                               | 0.00          |
| 01/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.13      | 110.3909                      | 6.1250    | 110.3909                        | 1,348.00      |
| 01/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 5318      | 5                             | 5318      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 5180      | 5                             | 5180      | 5                               | 0.00          |
| 01/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 5455      | 5                             | 5455      | 5                               | 0.00          |
| 01/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.12      | 107.6598                      | 6.1200    | 107.6598                        | 0.00          |
| 01/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 5577      | 5                             | 5577      | 5                               | 0.00          |
| 01/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 5451      | 5                             | 5451      | 5                               | 0.00          |
| 01/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 5703      | 5                             | 5703      | 5                               | 0.00          |
| 01/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 01/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 01/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 01/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.13      | 109.2802                      | 6.1320    | 109.2802                        | 0.00          |
| 01/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3989      | 4                             | 3989      | 4                               | 0.00          |
| 01/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4101      | 4                             | 4101      | 4                               | 0.00          |
| 01/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3876      | 4                             | 3876      | 4                               | 0.00          |
| 01/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |
| 01/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 01/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 01/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.14      | 106.4935                      | 6.1410    | 106.4935                        | 0.00          |
| 01/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3207      | 3                             | 3207      | 3                               | 0.00          |
| 01/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3305      | 3                             | 3305      | 3                               | 0.00          |
| 01/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3109      | 3                             | 3109      | 3                               | 0.00          |
| 01/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 208       | 0                             | 208       | 0                               | 0.00          |
| 01/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 187       | 0                             | 187       | 0                               | 0.00          |
| 01/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 197       | 0                             | 197       | 0                               | 0.00          |
| 01/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 185.96    | 185.9568                      | 185.9574  | 185.9568                        | 26,816.00     |
| 01/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 185457    | 185                           | 185457    | 185                             | 0.00          |
| 01/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 185407    | 185                           | 185407    | 185                             | 0.00          |
| 01/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 185507    | 186                           | 185507    | 186                             | 0.00          |
| 01/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 186.13    | 186.1221                      | 186.1277  | 186.1221                        | 0.00          |
| 01/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 9128      | 9                             | 9128      | 9                               | 0.00          |
| 01/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9178      | 9                             | 9178      | 9                               | 0.00          |
| 01/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 9078      | 9                             | 9078      | 9                               | 0.00          |
| 01/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.32      | 105.0430                      | 7.3160    | 105.0430                        | 2,077.00      |
| 01/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 5526      | 5                             | 5526      | 5                               | 0.00          |
| 01/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 5749      | 5                             | 5749      | 5                               | 0.00          |
| 01/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 5302      | 5                             | 5302      | 5                               | 0.00          |
| 01/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 01/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 01/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 01/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.38      | 106.6399                      | 7.3820    | 106.6399                        | 0.00          |
| 01/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 6220      | 6                             | 6220      | 6                               | 0.00          |
| 01/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 6424      | 6                             | 6424      | 6                               | 0.00          |
| 01/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 6018      | 6                             | 6018      | 6                               | 0.00          |
| 01/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 129       | 0                             | 129       | 0                               | 0.00          |
| 01/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 106       | 0                             | 106       | 0                               | 0.00          |
| 01/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 0.00          |
| 01/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.46      | 104.0853                      | 7.4600    | 104.0853                        | 0.00          |
| 01/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 5876      | 5                             | 5876      | 5                               | 0.00          |
| 01/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5694      | 5                             | 5694      | 5                               | 0.00          |
| 01/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6060      | 6                             | 6060      | 6                               | 0.00          |
| 01/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 314       | 0                             | 314       | 0                               | 0.00          |
| 01/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 363       | 0                             | 363       | 0                               | 0.00          |
| 01/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 337       | 0                             | 337       | 0                               | 0.00          |
| 01/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.54      | 105.6294                      | 7.5420    | 105.6294                        | 0.00          |
| 01/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4654      | 4                             | 4654      | 4                               | 0.00          |
| 01/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4821      | 4                             | 4821      | 4                               | 0.00          |
| 01/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4490      | 4                             | 4490      | 4                               | 0.00          |
| 01/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 718       | 1                             | 718       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 644       | 1                             | 644       | 1                               | 0.00          |
| 01/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 679       | 1                             | 679       | 1                               | 0.00          |
| 01/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.55      | 104.9130                      | 7.5520    | 104.9130                        | 2,782.00      |
| 01/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 6356      | 6                             | 6356      | 6                               | 0.00          |
| 01/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 6104      | 6                             | 6104      | 6                               | 0.00          |
| 01/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 6608      | 6                             | 6608      | 6                               | 0.00          |
| 01/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 01/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 01/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 01/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.62      | 102.4793                      | 7.6170    | 102.4793                        | 0.00          |
| 01/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 7190      | 7                             | 7190      | 7                               | 0.00          |
| 01/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 6960      | 6                             | 6960      | 6                               | 0.00          |
| 01/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 7421      | 7                             | 7421      | 7                               | 0.00          |
| 01/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 114       | 0                             | 114       | 0                               | 0.00          |
| 01/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 141       | 0                             | 141       | 0                               | 0.00          |
| 01/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 126       | 0                             | 126       | 0                               | 0.00          |
| 01/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.70      | 104.0177                      | 7.6950    | 104.0177                        | 0.00          |
| 01/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5886      | 5                             | 5886      | 5                               | 0.00          |
| 01/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6087      | 6                             | 6087      | 6                               | 0.00          |
| 01/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5686      | 5                             | 5686      | 5                               | 0.00          |
| 01/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 658       | 1                             | 658       | 1                               | 0.00          |
| 01/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 575       | 1                             | 575       | 1                               | 0.00          |
| 01/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 616       | 1                             | 616       | 1                               | 0.00          |
| 01/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 7.78      | 101.5305                      | 7.7770    | 101.5305                        | 0.00          |
| 01/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4646      | 4                             | 4646      | 4                               | 0.00          |
| 01/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4468      | 4                             | 4468      | 4                               | 0.00          |
| 01/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4828      | 4                             | 4828      | 4                               | 0.00          |
| 01/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1063      | 1                             | 1063      | 1                               | 0.00          |
| 01/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1180      | 1                             | 1180      | 1                               | 0.00          |
| 01/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1119      | 1                             | 1119      | 1                               | 0.00          |
| 01/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 5.85      | 105.5309                      | 5.8530    | 105.5309                        | 12,577.00     |
| 01/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 3830      | 4                             | 3830      | 4                               | 0.00          |
| 01/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 3929      | 4                             | 3929      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 3731      | 4                             | 3731      | 4                               | 0.00          |
| 01/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 5.81      | 103.3728                      | 5.8060    | 103.3728                        | 0.00          |
| 01/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3946      | 4                             | 3946      | 4                               | 0.00          |
| 01/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 4034      | 4                             | 4034      | 4                               | 0.00          |
| 01/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3859      | 4                             | 3859      | 4                               | 0.00          |
| 01/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 01/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 01/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 01/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 5.78      | 104.9294                      | 5.7780    | 104.9294                        | 0.00          |
| 01/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2780      | 3                             | 2780      | 3                               | 0.00          |
| 01/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2707      | 3                             | 2707      | 3                               | 0.00          |
| 01/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2855      | 3                             | 2855      | 3                               | 0.00          |
| 01/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 01/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 51        | 0                             | 51        | 0                               | 0.00          |
| 01/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 01/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 5.73      | 102.7216                      | 5.7310    | 102.7216                        | 0.00          |
| 01/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2167      | 2                             | 2167      | 2                               | 0.00          |
| 01/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2229      | 2                             | 2229      | 2                               | 0.00          |
| 01/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2106      | 2                             | 2106      | 2                               | 0.00          |
| 01/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 01/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 0.00          |
| 01/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 93        | 0                             | 93        | 0                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 7.75      | 98.6723                       | 7.7460    | 98.6723                         | 8,599.00      |
| 01/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 5703      | 5                             | 5703      | 5                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 5969      | 5                             | 5969      | 5                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 5438      | 5                             | 5438      | 5                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 1626      | 1                             | 1626      | 1                               | 2,000.00      |
| 01/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 2662      | 2                             | 2662      | 2                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 3622      | 3                             | 3622      | 3                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 240       | 0                             | 240       | 0                               | 900.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 1124      | 1                             | 1124      | 1                               | 300.00        |
| 01/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 1814      | 1                             | 1814      | 1                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 3874      | 3                             | 3874      | 3                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 129       | 0                             | 129       | 0                               | 900.00        |
| 01/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 626       | 1                             | 626       | 1                               | 300.00        |
| 01/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 1101      | 1                             | 1101      | 1                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 157       | 0                             | 157       | 0                               | 2,000.00      |
| 01/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 2903      | 3                             | 2903      | 3                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 327       | 0                             | 327       | 0                               | 2,000.00      |
| 01/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 727       | 1                             | 727       | 1                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 01/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 01/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 7.81      | 96.5350                       | 7.8110    | 96.5350                         | 0.00          |
| 01/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 6743      | 6                             | 6743      | 6                               | 0.00          |
| 01/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 6505      | 6                             | 6505      | 6                               | 0.00          |
| 01/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 6981      | 6                             | 6981      | 6                               | 0.00          |
| 01/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 215       | 0                             | 215       | 0                               | 0.00          |
| 01/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 262       | 0                             | 262       | 0                               | 0.00          |
| 01/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 238       | 0                             | 238       | 0                               | 0.00          |
| 01/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 7.89      | 97.9868                       | 7.8890    | 97.9868                         | 0.00          |
| 01/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5523      | 5                             | 5523      | 5                               | 0.00          |
| 01/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5729      | 5                             | 5729      | 5                               | 0.00          |
| 01/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5320      | 5                             | 5320      | 5                               | 0.00          |
| 01/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 944       | 1                             | 944       | 1                               | 0.00          |
| 01/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 830       | 1                             | 830       | 1                               | 0.00          |
| 01/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 885       | 1                             | 885       | 1                               | 0.00          |
| 01/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 7.97      | 95.8027                       | 7.9710    | 95.8027                         | 0.00          |
| 01/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5231      | 5                             | 5231      | 5                               | 0.00          |
| 01/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5037      | 5                             | 5037      | 5                               | 0.00          |
| 01/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5428      | 5                             | 5428      | 5                               | 0.00          |
| 01/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1084      | 1                             | 1084      | 1                               | 0.00          |
| 01/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1204      | 1                             | 1204      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1142      | 1                             | 1142      | 1                               | 0.00          |
| 01/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 7.77      | 93.2380                       | 7.7730    | 93.2380                         | 7,301.00      |
| 01/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 5943      | 5                             | 5943      | 5                               | 0.00          |
| 01/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 6224      | 6                             | 6224      | 6                               | 0.00          |
| 01/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 5662      | 5                             | 5662      | 5                               | 0.00          |
| 01/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 1857      | 1                             | 1857      | 1                               | 1,995.00      |
| 01/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 2981      | 2                             | 2981      | 2                               | 665.00        |
| 01/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 4010      | 3                             | 4010      | 3                               | 0.00          |
| 01/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 6787      | 6                             | 6787      | 6                               | 0.00          |
| 01/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 1,995.00      |
| 01/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 166       | 0                             | 166       | 0                               | 665.00        |
| 01/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 341       | 1                             | 341       | 1                               | 0.00          |
| 01/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 01/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 751       | 1                             | 751       | 1                               | 0.00          |
| 01/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 01/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 01/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 7.83      | 94.6584                       | 7.8320    | 94.6584                         | 0.00          |
| 01/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 7126      | 6                             | 7126      | 6                               | 0.00          |
| 01/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 7379      | 7                             | 7379      | 7                               | 0.00          |
| 01/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 6874      | 6                             | 6874      | 6                               | 0.00          |
| 01/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |
| 01/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 247       | 0                             | 247       | 0                               | 0.00          |
| 01/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 273       | 0                             | 273       | 0                               | 0.00          |
| 01/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 7.90      | 92.6861                       | 7.9010    | 92.6861                         | 0.00          |
| 01/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7007      | 6                             | 7007      | 6                               | 0.00          |
| 01/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6777      | 6                             | 6777      | 6                               | 0.00          |
| 01/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7238      | 7                             | 7238      | 7                               | 0.00          |
| 01/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 642       | 1                             | 642       | 1                               | 0.00          |
| 01/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 731       | 1                             | 731       | 1                               | 0.00          |
| 01/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 686       | 1                             | 686       | 1                               | 0.00          |
| 01/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 7.97      | 94.0630                       | 7.9730    | 94.0630                         | 0.00          |
| 01/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5651      | 5                             | 5651      | 5                               | 0.00          |
| 01/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5865      | 5                             | 5865      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5441      | 5                             | 5441      | 5                               | 0.00          |
| 01/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1296      | 2                             | 1296      | 2                               | 0.00          |
| 01/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1168      | 1                             | 1168      | 1                               | 0.00          |
| 01/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1229      | 1                             | 1229      | 1                               | 0.00          |
| 01/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.33      | 78.0101                       | 8.3250    | 78.0101                         | 1,454.00      |
| 01/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 4033      | 3                             | 4033      | 3                               | 0.00          |
| 01/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 3721      | 3                             | 3721      | 3                               | 0.00          |
| 01/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 4353      | 3                             | 4353      | 3                               | 0.00          |
| 01/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 438       | 1                             | 438       | 1                               | 0.00          |
| 01/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 604       | 1                             | 604       | 1                               | 0.00          |
| 01/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 515       | 1                             | 515       | 1                               | 0.00          |
| 01/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.37      | 79.2000                       | 8.3740    | 79.2000                         | 0.00          |
| 01/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 6151      | 5                             | 6151      | 5                               | 0.00          |
| 01/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 5865      | 5                             | 5865      | 5                               | 0.00          |
| 01/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 6442      | 6                             | 6442      | 6                               | 0.00          |
| 01/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1017      | 1                             | 1017      | 1                               | 0.00          |
| 01/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 1204      | 2                             | 1204      | 2                               | 0.00          |
| 01/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 1106      | 1                             | 1106      | 1                               | 0.00          |
| 01/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.43      | 77.2443                       | 8.4280    | 77.2443                         | 0.00          |
| 01/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 6512      | 6                             | 6512      | 6                               | 0.00          |
| 01/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 6778      | 6                             | 6778      | 6                               | 0.00          |
| 01/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 6250      | 5                             | 6250      | 5                               | 0.00          |
| 01/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 2053      | 2                             | 2053      | 2                               | 0.00          |
| 01/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1818      | 2                             | 1818      | 2                               | 0.00          |
| 01/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1932      | 2                             | 1932      | 2                               | 0.00          |
| 01/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.48      | 78.3913                       | 8.4820    | 78.3913                         | 0.00          |
| 01/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 7955      | 7                             | 7955      | 7                               | 0.00          |
| 01/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 7691      | 7                             | 7691      | 7                               | 0.00          |
| 01/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 8225      | 7                             | 8225      | 7                               | 0.00          |
| 01/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1874      | 2                             | 1874      | 2                               | 0.00          |
| 01/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2071      | 2                             | 2071      | 2                               | 0.00          |
| 01/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1968      | 2                             | 1968      | 2                               | 0.00          |
| 01/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 137.44    | 137.4363                      | 137.4365  | 137.4363                        | 600.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 6437      | 6                             | 6437      | 6                               | 0.00          |
| 01/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 6387      | 6                             | 6387      | 6                               | 0.00          |
| 01/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 6487      | 6                             | 6487      | 6                               | 0.00          |
| 01/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.52    | 112.5258                      | 112.5236  | 112.5258                        | 529.00        |
| 01/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111274    | 111                           | 111274    | 111                             | 0.00          |
| 01/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111224    | 111                           | 111224    | 111                             | 0.00          |
| 01/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111324    | 111                           | 111324    | 111                             | 0.00          |
| 01/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 112.90    | 112.9003                      | 112.9015  | 112.9003                        | 0.00          |
| 01/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2401      | 2                             | 2401      | 2                               | 0.00          |
| 01/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2451      | 2                             | 2451      | 2                               | 0.00          |
| 01/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2351      | 2                             | 2351      | 2                               | 0.00          |
| 01/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.41    | 111.7148                      | 111.4130  | 111.7148                        | 2,667.00      |
| 01/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 108913    | 109                           | 108913    | 109                             | 0.00          |
| 01/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 108863    | 109                           | 108863    | 109                             | 0.00          |
| 01/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 108963    | 109                           | 108963    | 109                             | 0.00          |
| 01/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.64    | 111.9465                      | 111.6433  | 111.9465                        | 0.00          |
| 01/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 3143      | 3                             | 3143      | 3                               | 0.00          |
| 01/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 3093      | 3                             | 3093      | 3                               | 0.00          |
| 01/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 3193      | 3                             | 3193      | 3                               | 0.00          |
| 01/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.33      | 87.6031                       | 8.3300    | 87.6031                         | 0.00          |
| 01/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 3510      | 2                             | 3510      | 2                               | 0.00          |
| 01/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 3913      | 3                             | 3913      | 3                               | 0.00          |
| 01/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 3103      | 2                             | 3103      | 2                               | 0.00          |
| 01/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.39      | 88.9422                       | 8.3870    | 88.9422                         | 0.00          |
| 01/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 4989      | 4                             | 4989      | 4                               | 0.00          |
| 01/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 5377      | 4                             | 5377      | 4                               | 0.00          |
| 01/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 4599      | 4                             | 4599      | 4                               | 0.00          |
| 01/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.45      | 86.7334                       | 8.4460    | 86.7334                         | 0.00          |
| 01/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 6378      | 5                             | 6378      | 5                               | 0.00          |
| 01/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 6751      | 6                             | 6751      | 6                               | 0.00          |
| 01/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 6002      | 5                             | 6002      | 5                               | 0.00          |
| 01/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.51      | 88.0200                       | 8.5050    | 88.0200                         | 0.00          |
| 01/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 5860      | 5                             | 5860      | 5                               | 0.00          |
| 01/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6232      | 5                             | 6232      | 5                               | 0.00          |
| 01/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5486      | 4                             | 5486      | 4                               | 0.00          |
| 01/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 01/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 01/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 01/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | RZ02 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | RZ02 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | RZ02 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | RZ11 On 03-November-11  |        |              | Bond Future        | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 01/09/2011 | RZ11 On 03-November-11  | 1.00   | Call         | Bond Future        | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 01/09/2011 | RZ11 On 03-November-11  | 0.95   | Call         | Bond Future        | 961       | 1                             | 961       | 1                               | 0.00          |
| 01/09/2011 | RZ11 On 03-November-11  | 1.05   | Call         | Bond Future        | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 01/09/2011 | RZ11 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | RZ11 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | RZ11 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 01/09/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 778       | 1                             | 778       | 1                               | 0.00          |
| 01/09/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 01/09/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 298       | 0                             | 298       | 0                               | 0.00          |
| 01/09/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 01/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 02/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 411.31    | 409.2640                      | 411.3100  | 409.2640                        | 16.00         |
| 02/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 417.58    | 415.5030                      | 417.5810  | 415.5030                        | 0.00          |
| 02/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 377.29    | 375.4840                      | 377.2910  | 375.4840                        | 1,617.00      |
| 02/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 383.04    | 381.2090                      | 383.0440  | 381.2090                        | 0.00          |
| 02/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 02/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0045                        | 0.0022    | 0.0045                          | 22,388.00     |
| 02/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.22      | 0.1792                        | 0.2219    | 0.1792                          | 21,898.00     |
| 02/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.12      | 7.0621                        | 7.1223    | 7.0621                          | 0.00          |
| 02/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 450       | 0                             | 450       | 0                               | 0.00          |
| 02/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 408       | 0                             | 408       | 0                               | 0.00          |
| 02/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 494       | 0                             | 494       | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 237       | 0                             | 237       | 0                               | 14,286.00     |
| 02/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 94        | 0                             | 94        | 0                               | 6,757.00      |
| 02/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 372       | 0                             | 372       | 0                               | 0.00          |
| 02/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 22        | 0                             | 22        | 0                               | 0.00          |
| 02/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 115       | 0                             | 115       | 0                               | 0.00          |
| 02/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 36        | 0                             | 36        | 0                               | 0.00          |
| 02/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 28        | 0                             | 28        | 0                               | 0.00          |
| 02/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 02/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 02/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 377.78    | 376.0840                      | 377.7780  | 376.0840                        | 162.00        |
| 02/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 207780    | 19                            | 207780    | 19                              | 0.00          |
| 02/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 207680    | 19                            | 207680    | 19                              | 0.00          |
| 02/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 207880    | 19                            | 207880    | 19                              | 0.00          |
| 02/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | GOVI On 02-February-12  |        |              | GOVI               | 383.54    | 381.8180                      | 383.5380  | 381.8180                        | 0.00          |
| 02/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 145380    | 13                            | 145380    | 13                              | 0.00          |
| 02/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 145280    | 13                            | 145280    | 13                              | 0.00          |
| 02/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 145480    | 13                            | 145480    | 13                              | 0.00          |
| 02/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 02/09/2011 | IGOV On 03-November-11  |        |              | Index Future       | 163.41    | 163.2980                      | 163.4140  | 163.2980                        | 77.00         |
| 02/09/2011 | IGOV On 02-February-12  |        |              | Index Future       | 165.91    | 165.7870                      | 165.9050  | 165.7870                        | 0.00          |
| 02/09/2011 | ILBI On 02-February-12  |        |              | Index Future       | 448.77    | 448.8230                      | 448.7660  | 448.8230                        | 88.00         |
| 02/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 02/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 02/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 02/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 02/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 02/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.53      | 94.4700                       | 5.5300    | 94.4700                         | 16,389.00     |
| 02/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.43      | 94.5600                       | 5.4300    | 94.5600                         | 1,000.00      |
| 02/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.37      | 94.6300                       | 5.3700    | 94.6300                         | 1,000.00      |
| 02/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.25      | 94.7400                       | 5.2500    | 94.7400                         | 5,541.00      |
| 02/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.21      | 94.7800                       | 5.2100    | 94.7800                         | 0.00          |
| 02/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.19      | 94.7900                       | 5.1900    | 94.7900                         | 0.00          |
| 02/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.17      | 94.8100                       | 5.1700    | 94.8100                         | 1,340.00      |
| 02/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.19      | 94.7600                       | 5.1900    | 94.7600                         | 2,890.00      |
| 02/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.25      | 94.6500                       | 5.2500    | 94.6500                         | 44,760.00     |
| 02/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.41      | 94.4900                       | 5.4100    | 94.4900                         | 990.00        |
| 02/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.63      | 94.2600                       | 5.6300    | 94.2600                         | 790.00        |
| 02/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 5.87      | 94.0200                       | 5.8700    | 94.0200                         | 1,250.00      |
| 02/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/09/2011 | JN05 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | JN05 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | JN05 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/09/2011 | JN05 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | JN05 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/09/2011 | JN05 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | JN10 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/09/2011 | JN10 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | JN10 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | JN10 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/09/2011 | JN10 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | JN10 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/09/2011 | JN10 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 374.22    | 371.8230                      | 374.2200  | 371.8230                        | 0.00          |
| 02/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 379.93    | 377.4920                      | 379.9250  | 377.4920                        | 0.00          |
| 02/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 6.39      | 125.7587                      | 6.3890    | 125.7587                        | 15,333.00     |
| 02/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 6924      | 7                             | 6924      | 7                               | 0.00          |
| 02/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 7103      | 7                             | 7103      | 7                               | 0.00          |
| 02/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 6744      | 7                             | 6744      | 7                               | 0.00          |
| 02/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 1174      | 1                             | 1174      | 1                               | 1,200.00      |
| 02/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 2471      | 2                             | 2471      | 2                               | 400.00        |
| 02/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 2805      | 3                             | 2805      | 3                               | 0.00          |
| 02/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 4394      | 4                             | 4394      | 4                               | 0.00          |
| 02/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 16        | 0                             | 16        | 0                               | 1,200.00      |
| 02/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 100       | 0                             | 100       | 0                               | 400.00        |
| 02/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 142       | 0                             | 142       | 0                               | 0.00          |
| 02/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future  | 555       | 0                             | 555       | 0                               | 0.00          |
| 02/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 1         | 0                             | 1         | 0                               | 0.00          |
| 02/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 1         | 0                             | 1         | 0                               | 0.00          |
| 02/09/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.41      | 127.6748                      | 6.4100    | 127.6748                        | 0.00          |
| 02/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 7289      | 7                             | 7289      | 7                               | 0.00          |
| 02/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 7452      | 7                             | 7452      | 7                               | 0.00          |
| 02/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 7126      | 7                             | 7126      | 7                               | 0.00          |
| 02/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 1670      | 1                             | 1670      | 1                               | 0.00          |
| 02/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 769       | 0                             | 769       | 0                               | 130.00        |
| 02/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 2845      | 2                             | 2845      | 2                               | 0.00          |
| 02/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 564       | 0                             | 564       | 0                               | 130.00        |
| 02/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 1166      | 1                             | 1166      | 1                               | 130.00        |
| 02/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future  | 2259      | 2                             | 2259      | 2                               | 0.00          |
| 02/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future  | 42        | 0                             | 42        | 0                               | 0.00          |
| 02/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future  | 34        | 0                             | 34        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 02/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 6.45      | 122.7622                      | 6.4460    | 122.7622                        | 0.00          |
| 02/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 6034      | 6                             | 6034      | 6                               | 0.00          |
| 02/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 5889      | 6                             | 5889      | 6                               | 0.00          |
| 02/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 6180      | 6                             | 6180      | 6                               | 0.00          |
| 02/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 02/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 180       | 0                             | 180       | 0                               | 0.00          |
| 02/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 168       | 0                             | 168       | 0                               | 0.00          |
| 02/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 6.48      | 124.5941                      | 6.4810    | 124.5941                        | 0.00          |
| 02/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 5103      | 5                             | 5103      | 5                               | 0.00          |
| 02/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4980      | 5                             | 4980      | 5                               | 0.00          |
| 02/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 5227      | 5                             | 5227      | 5                               | 0.00          |
| 02/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 477       | 0                             | 477       | 0                               | 0.00          |
| 02/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 526       | 0                             | 526       | 0                               | 0.00          |
| 02/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 501       | 0                             | 501       | 0                               | 0.00          |
| 02/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 7.96      | 125.3417                      | 7.9640    | 125.3417                        | 24,385.00     |
| 02/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 9956      | 9                             | 9956      | 9                               | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 10376     | 10                            | 10376     | 10                              | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 9537      | 9                             | 9537      | 9                               | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 7883      | 7                             | 7883      | 7                               | 5,600.00      |
| 02/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 3219      | 2                             | 3219      | 2                               | 1,275.00      |
| 02/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 4823      | 4                             | 4823      | 4                               | 425.00        |
| 02/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 6295      | 5                             | 6295      | 5                               | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 10797     | 10                            | 10797     | 10                              | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 3824      | 3                             | 3824      | 3                               | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 1747      | 1                             | 1747      | 1                               | 250.00        |
| 02/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 2668      | 2                             | 2668      | 2                               | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 2307      | 2                             | 2307      | 2                               | 250.00        |
| 02/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 1485      | 1                             | 1485      | 1                               | 250.00        |
| 02/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 108       | 0                             | 108       | 0                               | 1,275.00      |
| 02/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 3412      | 3                             | 3412      | 3                               | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 604       | 0                             | 604       | 0                               | 425.00        |
| 02/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 1030      | 1                             | 1030      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 1863      | 2                             | 1863      | 2                               | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 179       | 0                             | 179       | 0                               | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 337       | 0                             | 337       | 0                               | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 128       | 0                             | 128       | 0                               | 0.00          |
| 02/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 152       | 0                             | 152       | 0                               | 0.00          |
| 02/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.02      | 121.9563                      | 8.0180    | 121.9563                        | 2,501.00      |
| 02/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 10233     | 9                             | 10233     | 9                               | 0.00          |
| 02/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 9875      | 9                             | 9875      | 9                               | 0.00          |
| 02/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 10594     | 10                            | 10594     | 10                              | 0.00          |
| 02/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 979       | 1                             | 979       | 1                               | 0.00          |
| 02/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1143      | 1                             | 1143      | 1                               | 0.00          |
| 02/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 1058      | 1                             | 1058      | 1                               | 0.00          |
| 02/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.08      | 123.7675                      | 8.0800    | 123.7675                        | 0.00          |
| 02/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 10619     | 9                             | 10619     | 9                               | 0.00          |
| 02/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 10943     | 10                            | 10943     | 10                              | 0.00          |
| 02/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 10298     | 9                             | 10298     | 9                               | 0.00          |
| 02/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 2256      | 2                             | 2256      | 2                               | 0.00          |
| 02/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 2027      | 2                             | 2027      | 2                               | 0.00          |
| 02/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 2139      | 2                             | 2139      | 2                               | 0.00          |
| 02/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.14      | 120.3314                      | 8.1430    | 120.3314                        | 0.00          |
| 02/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 9019      | 8                             | 9019      | 8                               | 0.00          |
| 02/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 9593      | 8                             | 9593      | 8                               | 0.00          |
| 02/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 9304      | 8                             | 9304      | 8                               | 0.00          |
| 02/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3553      | 3                             | 3553      | 3                               | 0.00          |
| 02/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3870      | 3                             | 3870      | 3                               | 0.00          |
| 02/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3708      | 3                             | 3708      | 3                               | 0.00          |
| 02/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 213.97    | 213.8393                      | 213.9681  | 213.8393                        | 0.00          |
| 02/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 1968      | 2                             | 1968      | 2                               | 0.00          |
| 02/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 1918      | 2                             | 1918      | 2                               | 0.00          |
| 02/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2018      | 2                             | 2018      | 2                               | 0.00          |
| 02/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 245.77    | 245.9871                      | 245.7673  | 245.9871                        | 183.00        |
| 02/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 7267      | 7                             | 7267      | 7                               | 0.00          |
| 02/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 7317      | 8                             | 7317      | 8                               | 0.00          |
| 02/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 7217      | 7                             | 7217      | 7                               | 0.00          |
| 02/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.09      | 110.6830                      | 6.0930    | 110.6830                        | 1,348.00      |
| 02/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 5411      | 5                             | 5411      | 5                               | 0.00          |
| 02/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 5549      | 5                             | 5549      | 5                               | 0.00          |
| 02/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 5274      | 5                             | 5274      | 5                               | 0.00          |
| 02/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.09      | 107.9596                      | 6.0850    | 107.9596                        | 0.00          |
| 02/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 5671      | 6                             | 5671      | 6                               | 0.00          |
| 02/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 5797      | 6                             | 5797      | 6                               | 0.00          |
| 02/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 5545      | 5                             | 5545      | 5                               | 0.00          |
| 02/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 02/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 02/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 02/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.09      | 109.5601                      | 6.0930    | 109.5601                        | 0.00          |
| 02/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4096      | 4                             | 4096      | 4                               | 0.00          |
| 02/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3985      | 4                             | 3985      | 4                               | 0.00          |
| 02/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4207      | 4                             | 4207      | 4                               | 0.00          |
| 02/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 02/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 85        | 0                             | 85        | 0                               | 0.00          |
| 02/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 02/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.10      | 106.7885                      | 6.0980    | 106.7885                        | 0.00          |
| 02/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3291      | 3                             | 3291      | 3                               | 0.00          |
| 02/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3387      | 3                             | 3387      | 3                               | 0.00          |
| 02/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3196      | 3                             | 3196      | 3                               | 0.00          |
| 02/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 198       | 0                             | 198       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 171       | 0                             | 171       | 0                               | 0.00          |
| 02/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 184       | 0                             | 184       | 0                               | 0.00          |
| 02/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 186.56    | 185.9574                      | 186.5640  | 185.9574                        | 28,816.00     |
| 02/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 186064    | 185                           | 186064    | 185                             | 0.00          |
| 02/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 186014    | 185                           | 186014    | 185                             | 0.00          |
| 02/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 186114    | 186                           | 186114    | 186                             | 0.00          |
| 02/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 186.74    | 186.1277                      | 186.7438  | 186.1277                        | 0.00          |
| 02/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 9744      | 9                             | 9744      | 9                               | 0.00          |
| 02/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9794      | 9                             | 9794      | 9                               | 0.00          |
| 02/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 9694      | 9                             | 9694      | 9                               | 0.00          |
| 02/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.20      | 105.5907                      | 7.2010    | 105.5907                        | 2,077.00      |
| 02/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 6094      | 6                             | 6094      | 6                               | 0.00          |
| 02/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 5873      | 5                             | 5873      | 5                               | 0.00          |
| 02/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 6315      | 6                             | 6315      | 6                               | 0.00          |
| 02/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 02/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 02/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 02/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.26      | 107.1984                      | 7.2610    | 107.1984                        | 0.00          |
| 02/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 6883      | 6                             | 6883      | 6                               | 0.00          |
| 02/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 6687      | 6                             | 6687      | 6                               | 0.00          |
| 02/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 7079      | 6                             | 7079      | 6                               | 0.00          |
| 02/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 198       | 0                             | 198       | 0                               | 0.00          |
| 02/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 236       | 0                             | 236       | 0                               | 0.00          |
| 02/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 217       | 0                             | 217       | 0                               | 0.00          |
| 02/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.33      | 104.6298                      | 7.3320    | 104.6298                        | 0.00          |
| 02/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6643      | 6                             | 6643      | 6                               | 0.00          |
| 02/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6819      | 6                             | 6819      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6468      | 6                             | 6468      | 6                               | 0.00          |
| 02/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 567       | 0                             | 567       | 0                               | 0.00          |
| 02/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 503       | 0                             | 503       | 0                               | 0.00          |
| 02/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 534       | 0                             | 534       | 0                               | 0.00          |
| 02/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.41      | 106.1928                      | 7.4060    | 106.1928                        | 0.00          |
| 02/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5744      | 5                             | 5744      | 5                               | 0.00          |
| 02/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5896      | 5                             | 5896      | 5                               | 0.00          |
| 02/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5593      | 4                             | 5593      | 4                               | 0.00          |
| 02/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1241      | 1                             | 1241      | 1                               | 0.00          |
| 02/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1139      | 1                             | 1139      | 1                               | 0.00          |
| 02/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1189      | 1                             | 1189      | 1                               | 0.00          |
| 02/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.45      | 105.4789                      | 7.4480    | 105.4789                        | 2,782.00      |
| 02/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 6945      | 6                             | 6945      | 6                               | 0.00          |
| 02/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 7195      | 7                             | 7195      | 7                               | 0.00          |
| 02/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 6695      | 6                             | 6695      | 6                               | 0.00          |
| 02/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 02/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 02/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 02/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.51      | 103.0541                      | 7.5080    | 103.0541                        | 0.00          |
| 02/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 7857      | 7                             | 7857      | 7                               | 0.00          |
| 02/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 8082      | 7                             | 8082      | 7                               | 0.00          |
| 02/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 7633      | 7                             | 7633      | 7                               | 0.00          |
| 02/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 230       | 0                             | 230       | 0                               | 0.00          |
| 02/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 191       | 0                             | 191       | 0                               | 0.00          |
| 02/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 209       | 0                             | 209       | 0                               | 0.00          |
| 02/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.58      | 104.5837                      | 7.5810    | 104.5837                        | 0.00          |
| 02/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6647      | 6                             | 6647      | 6                               | 0.00          |
| 02/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6453      | 6                             | 6453      | 6                               | 0.00          |
| 02/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6848      | 6                             | 6848      | 6                               | 0.00          |
| 02/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 746       | 1                             | 746       | 1                               | 0.00          |
| 02/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 834       | 1                             | 834       | 1                               | 0.00          |
| 02/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 786       | 1                             | 786       | 1                               | 0.00          |
| 02/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 7.66      | 102.1168                      | 7.6570    | 102.1168                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5753      | 5                             | 5753      | 5                               | 0.00          |
| 02/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5586      | 4                             | 5586      | 4                               | 0.00          |
| 02/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5923      | 5                             | 5923      | 5                               | 0.00          |
| 02/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1558      | 1                             | 1558      | 1                               | 0.00          |
| 02/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1698      | 1                             | 1698      | 1                               | 0.00          |
| 02/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1626      | 1                             | 1626      | 1                               | 0.00          |
| 02/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 5.85      | 105.6838                      | 5.8540    | 105.6838                        | 12,577.00     |
| 02/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 3828      | 4                             | 3828      | 4                               | 0.00          |
| 02/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 3729      | 4                             | 3729      | 4                               | 0.00          |
| 02/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 3926      | 4                             | 3926      | 4                               | 0.00          |
| 02/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 5.81      | 103.5294                      | 5.8060    | 103.5294                        | 0.00          |
| 02/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3948      | 4                             | 3948      | 4                               | 0.00          |
| 02/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3861      | 4                             | 3861      | 4                               | 0.00          |
| 02/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 4035      | 4                             | 4035      | 4                               | 0.00          |
| 02/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 02/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 02/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 02/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 5.78      | 105.0667                      | 5.7790    | 105.0667                        | 0.00          |
| 02/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2821      | 3                             | 2821      | 3                               | 0.00          |
| 02/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2892      | 3                             | 2892      | 3                               | 0.00          |
| 02/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2751      | 3                             | 2751      | 3                               | 0.00          |
| 02/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 02/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 02/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 89        | 0                             | 89        | 0                               | 0.00          |
| 02/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 5.73      | 102.8710                      | 5.7320    | 102.8710                        | 0.00          |
| 02/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2256      | 2                             | 2256      | 2                               | 0.00          |
| 02/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2312      | 2                             | 2312      | 2                               | 0.00          |
| 02/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2199      | 2                             | 2199      | 2                               | 0.00          |
| 02/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 194       | 0                             | 194       | 0                               | 0.00          |
| 02/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 172       | 0                             | 172       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 183       | 0                             | 183       | 0                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 7.66      | 99.3036                       | 7.6630    | 99.3036                         | 8,599.00      |
| 02/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 6229      | 6                             | 6229      | 6                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 6490      | 6                             | 6490      | 6                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 5970      | 5                             | 5970      | 5                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 2233      | 2                             | 2233      | 2                               | 2,000.00      |
| 02/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 3268      | 3                             | 3268      | 3                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 4203      | 4                             | 4203      | 4                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 601       | 0                             | 601       | 0                               | 900.00        |
| 02/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 2426      | 2                             | 2426      | 2                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 4448      | 4                             | 4448      | 4                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 1703      | 1                             | 1703      | 1                               | 300.00        |
| 02/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 749       | 1                             | 749       | 1                               | 300.00        |
| 02/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 214       | 0                             | 214       | 0                               | 900.00        |
| 02/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 1191      | 1                             | 1191      | 1                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 249       | 0                             | 249       | 0                               | 2,000.00      |
| 02/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 2775      | 3                             | 2775      | 3                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 444       | 0                             | 444       | 0                               | 2,000.00      |
| 02/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 79        | 0                             | 79        | 0                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 846       | 1                             | 846       | 1                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 02/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 02/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 7.72      | 97.1780                       | 7.7240    | 97.1780                         | 0.00          |
| 02/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 7384      | 7                             | 7384      | 7                               | 0.00          |
| 02/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 7614      | 7                             | 7614      | 7                               | 0.00          |
| 02/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 7154      | 7                             | 7154      | 7                               | 0.00          |
| 02/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 413       | 0                             | 413       | 0                               | 0.00          |
| 02/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 349       | 0                             | 349       | 0                               | 0.00          |
| 02/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 381       | 0                             | 381       | 0                               | 0.00          |
| 02/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 7.80      | 98.6230                       | 7.7990    | 98.6230                         | 0.00          |
| 02/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6342      | 6                             | 6342      | 6                               | 0.00          |
| 02/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6141      | 5                             | 6141      | 5                               | 0.00          |
| 02/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6540      | 6                             | 6540      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1140      | 1                             | 1140      | 1                               | 0.00          |
| 02/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1263      | 1                             | 1263      | 1                               | 0.00          |
| 02/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1202      | 1                             | 1202      | 1                               | 0.00          |
| 02/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 7.88      | 96.4578                       | 7.8770    | 96.4578                         | 0.00          |
| 02/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6316      | 5                             | 6316      | 5                               | 0.00          |
| 02/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 6136      | 5                             | 6136      | 5                               | 0.00          |
| 02/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6499      | 5                             | 6499      | 5                               | 0.00          |
| 02/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1646      | 1                             | 1646      | 1                               | 0.00          |
| 02/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1794      | 1                             | 1794      | 1                               | 0.00          |
| 02/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1718      | 1                             | 1718      | 1                               | 0.00          |
| 02/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 7.70      | 93.9773                       | 7.7000    | 93.9773                         | 7,121.00      |
| 02/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 6445      | 6                             | 6445      | 6                               | 0.00          |
| 02/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 6721      | 6                             | 6721      | 6                               | 0.00          |
| 02/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 6170      | 6                             | 6170      | 6                               | 0.00          |
| 02/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 2427      | 2                             | 2427      | 2                               | 1,995.00      |
| 02/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 7275      | 7                             | 7275      | 7                               | 0.00          |
| 02/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 3550      | 3                             | 3550      | 3                               | 665.00        |
| 02/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 4557      | 4                             | 4557      | 4                               | 0.00          |
| 02/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 252       | 0                             | 252       | 0                               | 665.00        |
| 02/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 1,995.00      |
| 02/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 449       | 0                             | 449       | 0                               | 0.00          |
| 02/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 02/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 860       | 1                             | 860       | 1                               | 0.00          |
| 02/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 02/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 81        | 0                             | 81        | 0                               | 0.00          |
| 02/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 7.76      | 95.4119                       | 7.7570    | 95.4119                         | 0.00          |
| 02/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 7758      | 7                             | 7758      | 7                               | 0.00          |
| 02/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 7514      | 7                             | 7514      | 7                               | 0.00          |
| 02/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 8003      | 7                             | 8003      | 7                               | 0.00          |
| 02/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 408       | 0                             | 408       | 0                               | 0.00          |
| 02/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 478       | 0                             | 478       | 0                               | 0.00          |
| 02/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 442       | 0                             | 442       | 0                               | 0.00          |
| 02/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 7.82      | 93.4339                       | 7.8230    | 93.4339                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7725      | 7                             | 7725      | 7                               | 0.00          |
| 02/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7949      | 7                             | 7949      | 7                               | 0.00          |
| 02/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7503      | 7                             | 7503      | 7                               | 0.00          |
| 02/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 987       | 1                             | 987       | 1                               | 0.00          |
| 02/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 883       | 1                             | 883       | 1                               | 0.00          |
| 02/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 933       | 1                             | 933       | 1                               | 0.00          |
| 02/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 7.89      | 94.8277                       | 7.8920    | 94.8277                         | 0.00          |
| 02/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6750      | 6                             | 6750      | 6                               | 0.00          |
| 02/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6949      | 6                             | 6949      | 6                               | 0.00          |
| 02/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 6554      | 5                             | 6554      | 5                               | 0.00          |
| 02/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1932      | 1                             | 1932      | 1                               | 0.00          |
| 02/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1775      | 1                             | 1775      | 1                               | 0.00          |
| 02/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1851      | 1                             | 1851      | 1                               | 0.00          |
| 02/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.21      | 79.1388                       | 8.2130    | 79.1388                         | 1,383.00      |
| 02/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 5099      | 4                             | 5099      | 4                               | 0.00          |
| 02/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 5418      | 4                             | 5418      | 4                               | 0.00          |
| 02/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 4785      | 4                             | 4785      | 4                               | 0.00          |
| 02/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 697       | 1                             | 697       | 1                               | 0.00          |
| 02/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 532       | 0                             | 532       | 0                               | 0.00          |
| 02/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 610       | 1                             | 610       | 1                               | 0.00          |
| 02/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.26      | 80.3421                       | 8.2580    | 80.3421                         | 0.00          |
| 02/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 7361      | 6                             | 7361      | 6                               | 0.00          |
| 02/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 7649      | 6                             | 7649      | 6                               | 0.00          |
| 02/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 7078      | 6                             | 7078      | 6                               | 0.00          |
| 02/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 1422      | 1                             | 1422      | 1                               | 0.00          |
| 02/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1229      | 1                             | 1229      | 1                               | 0.00          |
| 02/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 1321      | 1                             | 1321      | 1                               | 0.00          |
| 02/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.31      | 78.3901                       | 8.3090    | 78.3901                         | 0.00          |
| 02/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 7796      | 7                             | 7796      | 7                               | 0.00          |
| 02/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 7536      | 6                             | 7536      | 6                               | 0.00          |
| 02/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 8060      | 7                             | 8060      | 7                               | 0.00          |
| 02/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 2090      | 2                             | 2090      | 2                               | 0.00          |
| 02/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 2329      | 2                             | 2329      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 2206      | 2                             | 2206      | 2                               | 0.00          |
| 02/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.36      | 79.5651                       | 8.3610    | 79.5651                         | 0.00          |
| 02/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 9535      | 8                             | 9535      | 8                               | 0.00          |
| 02/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 9280      | 8                             | 9280      | 8                               | 0.00          |
| 02/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 9791      | 8                             | 9791      | 8                               | 0.00          |
| 02/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2424      | 2                             | 2424      | 2                               | 0.00          |
| 02/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2644      | 2                             | 2644      | 2                               | 0.00          |
| 02/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2532      | 2                             | 2532      | 2                               | 0.00          |
| 02/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 137.63    | 137.4365                      | 137.6282  | 137.4365                        | 600.00        |
| 02/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 6628      | 6                             | 6628      | 6                               | 0.00          |
| 02/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 6578      | 6                             | 6578      | 6                               | 0.00          |
| 02/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 6678      | 6                             | 6678      | 6                               | 0.00          |
| 02/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.70    | 112.5236                      | 112.6963  | 112.5236                        | 529.00        |
| 02/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111446    | 111                           | 111446    | 111                             | 0.00          |
| 02/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111496    | 111                           | 111496    | 111                             | 0.00          |
| 02/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111396    | 111                           | 111396    | 111                             | 0.00          |
| 02/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.08    | 112.9015                      | 113.0768  | 112.9015                        | 0.00          |
| 02/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2577      | 2                             | 2577      | 2                               | 0.00          |
| 02/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2627      | 2                             | 2627      | 2                               | 0.00          |
| 02/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2527      | 2                             | 2527      | 2                               | 0.00          |
| 02/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.32    | 111.4130                      | 111.3172  | 111.4130                        | 2,667.00      |
| 02/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 108817    | 109                           | 108817    | 109                             | 0.00          |
| 02/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 108767    | 109                           | 108767    | 109                             | 0.00          |
| 02/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 108867    | 109                           | 108867    | 109                             | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.55    | 111.6433                      | 111.5460  | 111.6433                        | 0.00          |
| 02/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 3046      | 3                             | 3046      | 3                               | 0.00          |
| 02/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 2996      | 3                             | 2996      | 3                               | 0.00          |
| 02/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 3096      | 3                             | 3096      | 3                               | 0.00          |
| 02/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.23      | 88.6533                       | 8.2280    | 88.6533                         | 0.00          |
| 02/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 4395      | 4                             | 4395      | 4                               | 0.00          |
| 02/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 4799      | 4                             | 4799      | 4                               | 0.00          |
| 02/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 3989      | 3                             | 3989      | 3                               | 0.00          |
| 02/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 02/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.28      | 90.0041                       | 8.2820    | 90.0041                         | 0.00          |
| 02/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 5889      | 5                             | 5889      | 5                               | 0.00          |
| 02/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 5499      | 5                             | 5499      | 5                               | 0.00          |
| 02/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 6277      | 5                             | 6277      | 5                               | 0.00          |
| 02/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.34      | 87.7984                       | 8.3380    | 87.7984                         | 0.00          |
| 02/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 7292      | 6                             | 7292      | 6                               | 0.00          |
| 02/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 7665      | 7                             | 7665      | 7                               | 0.00          |
| 02/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 6916      | 6                             | 6916      | 6                               | 0.00          |
| 02/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 02/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.39      | 89.1120                       | 8.3940    | 89.1120                         | 0.00          |
| 02/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6787      | 6                             | 6787      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R213 On 02-August-12    | 9.30   | Call         | Bond Future        | 7159      | 6                             | 7159      | 6                               | 0.00          |
| 02/09/2011 | R213 On 02-August-12    | 9.20   | Call         | Bond Future        | 6413      | 5                             | 6413      | 5                               | 0.00          |
| 02/09/2011 | R213 On 02-August-12    | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | RZ02 On 03-November-11  |        |              | Bond Future        | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 02/09/2011 | RZ02 On 03-November-11  | 1.00   | Call         | Bond Future        | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 02/09/2011 | RZ02 On 03-November-11  | 0.95   | Call         | Bond Future        | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 02/09/2011 | RZ02 On 03-November-11  | 1.05   | Call         | Bond Future        | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 02/09/2011 | RZ02 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | RZ02 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | RZ02 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | RZ11 On 03-November-11  |        |              | Bond Future        | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 02/09/2011 | RZ11 On 03-November-11  | 1.00   | Call         | Bond Future        | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 02/09/2011 | RZ11 On 03-November-11  | 1.05   | Call         | Bond Future        | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 02/09/2011 | RZ11 On 03-November-11  | 0.95   | Call         | Bond Future        | 961       | 1                             | 961       | 1                               | 0.00          |
| 02/09/2011 | RZ11 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | RZ11 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | RZ11 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 02/09/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 778       | 1                             | 778       | 1                               | 0.00          |
| 02/09/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 02/09/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 298       | 0                             | 298       | 0                               | 0.00          |
| 02/09/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 02/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 05/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 413.20    | 411.3100                      | 413.2040  | 411.3100                        | 16.00         |
| 05/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 419.50    | 417.5810                      | 419.5010  | 417.5810                        | 0.00          |
| 05/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 379.17    | 377.2910                      | 379.1710  | 377.2910                        | 1,617.00      |
| 05/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 384.95    | 383.0440                      | 384.9490  | 383.0440                        | 0.00          |
| 05/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 05/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C211 On 31-January-17   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0022                        | 0.0007    | 0.0022                          | 22,388.00     |
| 05/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.27      | 0.2219                        | 0.2678    | 0.2219                          | 21,898.00     |
| 05/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.18      | 7.1223                        | 7.1754    | 7.1223                          | 0.00          |
| 05/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 495       | 0                             | 495       | 0                               | 0.00          |
| 05/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 452       | 0                             | 452       | 0                               | 0.00          |
| 05/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 540       | 0                             | 540       | 0                               | 0.00          |
| 05/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 268       | 0                             | 268       | 0                               | 14,286.00     |
| 05/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 105       | 0                             | 105       | 0                               | 6,757.00      |
| 05/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 330       | 0                             | 330       | 0                               | 0.00          |
| 05/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 15        | 0                             | 15        | 0                               | 0.00          |
| 05/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 93        | 0                             | 93        | 0                               | 0.00          |
| 05/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 27        | 0                             | 27        | 0                               | 0.00          |
| 05/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 20        | 0                             | 20        | 0                               | 0.00          |
| 05/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 05/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 05/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 379.52    | 377.7780                      | 379.5190  | 377.7780                        | 162.00        |
| 05/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 225190    | 21                            | 225190    | 21                              | 0.00          |
| 05/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 225090    | 21                            | 225090    | 21                              | 0.00          |
| 05/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 225290    | 21                            | 225290    | 21                              | 0.00          |
| 05/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | GOVI On 02-February-12  |        |              | GOVI               | 385.30    | 383.5380                      | 385.3020  | 383.5380                        | 0.00          |
| 05/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 163020    | 15                            | 163020    | 15                              | 0.00          |
| 05/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 162920    | 15                            | 162920    | 15                              | 0.00          |
| 05/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 163120    | 15                            | 163120    | 15                              | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 05/09/2011 | IGOV On 03-November-11  |        |              | Index Future           | 163.39    | 163.4140                      | 163.3870  | 163.4140                        | 81.00         |
| 05/09/2011 | IGOV On 02-February-12  |        |              | Index Future           | 165.88    | 165.9050                      | 165.8770  | 165.9050                        | 0.00          |
| 05/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 449.10    | 448.7660                      | 449.0960  | 448.7660                        | 88.00         |
| 05/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 05/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 05/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 05/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 05/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 05/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 05/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.53      | 94.4700                       | 5.5300    | 94.4700                         | 16,389.00     |
| 05/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.43      | 94.5700                       | 5.4300    | 94.5700                         | 1,000.00      |
| 05/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.37      | 94.6300                       | 5.3700    | 94.6300                         | 1,000.00      |
| 05/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.25      | 94.7500                       | 5.2500    | 94.7500                         | 5,541.00      |
| 05/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.21      | 94.7900                       | 5.2100    | 94.7900                         | 0.00          |
| 05/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.17      | 94.8100                       | 5.1700    | 94.8100                         | 0.00          |
| 05/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.15      | 94.8300                       | 5.1500    | 94.8300                         | 1,340.00      |
| 05/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.16      | 94.8100                       | 5.1600    | 94.8100                         | 2,890.00      |
| 05/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.24      | 94.7500                       | 5.2400    | 94.7500                         | 44,760.00     |
| 05/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.36      | 94.5900                       | 5.3600    | 94.5900                         | 990.00        |
| 05/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.57      | 94.3700                       | 5.5700    | 94.3700                         | 790.00        |
| 05/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 5.82      | 94.1300                       | 5.8200    | 94.1300                         | 1,250.00      |
| 05/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 05/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | JN05 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | JN05 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | JN05 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/09/2011 | JN05 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | JN05 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/09/2011 | JN05 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | JN10 On 03-November-11 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 05/09/2011 | JN10 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | JN10 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | JN10 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/09/2011 | JN10 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | JN10 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/09/2011 | JN10 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 376.82    | 374.2200                      | 376.8220  | 374.2200                        | 0.00          |
| 05/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 382.56    | 379.9250                      | 382.5640  | 379.9250                        | 0.00          |
| 05/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 6.36      | 125.9244                      | 6.3580    | 125.9244                        | 15,333.00     |
| 05/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 7043      | 7                             | 7043      | 7                               | 0.00          |
| 05/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 7222      | 7                             | 7222      | 7                               | 0.00          |
| 05/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 6864      | 7                             | 6864      | 7                               | 0.00          |
| 05/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 1231      | 1                             | 1231      | 1                               | 1,200.00      |
| 05/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 4509      | 4                             | 4509      | 4                               | 0.00          |
| 05/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 2565      | 2                             | 2565      | 2                               | 400.00        |
| 05/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 2905      | 3                             | 2905      | 3                               | 0.00          |
| 05/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 81        | 0                             | 81        | 0                               | 400.00        |
| 05/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 11        | 0                             | 11        | 0                               | 1,200.00      |
| 05/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 116       | 0                             | 116       | 0                               | 0.00          |
| 05/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 1         | 0                             | 1         | 0                               | 0.00          |
| 05/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future  | 492       | 1                             | 492       | 1                               | 0.00          |
| 05/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.38      | 127.8442                      | 6.3760    | 127.8442                        | 0.00          |
| 05/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 7407      | 7                             | 7407      | 7                               | 0.00          |
| 05/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 7570      | 7                             | 7570      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 7243      | 7                             | 7243      | 7                               | 0.00          |
| 05/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future | 798       | 1                             | 798       | 1                               | 130.00        |
| 05/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future | 2926      | 3                             | 2926      | 3                               | 0.00          |
| 05/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future | 1726      | 2                             | 1726      | 2                               | 0.00          |
| 05/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future | 1100      | 1                             | 1100      | 1                               | 130.00        |
| 05/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 2165      | 2                             | 2165      | 2                               | 0.00          |
| 05/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future | 523       | 1                             | 523       | 1                               | 130.00        |
| 05/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 05/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 05/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 05/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 6.41      | 122.9298                      | 6.4090    | 122.9298                        | 0.00          |
| 05/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 6144      | 6                             | 6144      | 6                               | 0.00          |
| 05/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 6291      | 6                             | 6291      | 6                               | 0.00          |
| 05/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 5998      | 6                             | 5998      | 6                               | 0.00          |
| 05/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 05/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 143       | 0                             | 143       | 0                               | 0.00          |
| 05/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 153       | 0                             | 153       | 0                               | 0.00          |
| 05/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 6.44      | 124.7648                      | 6.4410    | 124.7648                        | 0.00          |
| 05/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 5200      | 5                             | 5200      | 5                               | 0.00          |
| 05/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 5325      | 5                             | 5325      | 5                               | 0.00          |
| 05/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 5076      | 5                             | 5076      | 5                               | 0.00          |
| 05/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 497       | 1                             | 497       | 1                               | 0.00          |
| 05/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 451       | 0                             | 451       | 0                               | 0.00          |
| 05/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 474       | 1                             | 474       | 1                               | 0.00          |
| 05/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 7.87      | 126.0623                      | 7.8660    | 126.0623                        | 21,441.00     |
| 05/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 10887     | 10                            | 10887     | 10                              | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 11316     | 10                            | 11316     | 10                              | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 10459     | 10                            | 10459     | 10                              | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 8758      | 8                             | 8758      | 8                               | 5,600.00      |
| 05/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 3782      | 3                             | 3782      | 3                               | 1,275.00      |
| 05/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 5533      | 5                             | 5533      | 5                               | 425.00        |
| 05/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 7100      | 6                             | 7100      | 6                               | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 11744     | 11                            | 11744     | 11                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 2118      | 2                             | 2118      | 2                               | 250.00        |
| 05/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 3168      | 3                             | 3168      | 3                               | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 4449      | 4                             | 4449      | 4                               | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 1119      | 1                             | 1119      | 1                               | 250.00        |
| 05/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 1816      | 2                             | 1816      | 2                               | 250.00        |
| 05/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 64        | 0                             | 64        | 0                               | 1,275.00      |
| 05/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 2792      | 3                             | 2792      | 3                               | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 418       | 1                             | 418       | 1                               | 425.00        |
| 05/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 749       | 1                             | 749       | 1                               | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 1435      | 2                             | 1435      | 2                               | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 110       | 0                             | 110       | 0                               | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 221       | 0                             | 221       | 0                               | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 77        | 0                             | 77        | 0                               | 0.00          |
| 05/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 92        | 0                             | 92        | 0                               | 0.00          |
| 05/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 7.92      | 122.6945                      | 7.9170    | 122.6945                        | 2,501.00      |
| 05/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 11048     | 10                            | 11048     | 10                              | 0.00          |
| 05/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 11420     | 11                            | 11420     | 11                              | 0.00          |
| 05/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 10678     | 10                            | 10678     | 10                              | 0.00          |
| 05/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 941       | 1                             | 941       | 1                               | 0.00          |
| 05/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 801       | 1                             | 801       | 1                               | 0.00          |
| 05/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 869       | 1                             | 869       | 1                               | 0.00          |
| 05/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 7.98      | 124.5120                      | 7.9760    | 124.5120                        | 0.00          |
| 05/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 11371     | 11                            | 11371     | 11                              | 0.00          |
| 05/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 11039     | 10                            | 11039     | 10                              | 0.00          |
| 05/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 11706     | 11                            | 11706     | 11                              | 0.00          |
| 05/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 1774      | 2                             | 1774      | 2                               | 0.00          |
| 05/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 1981      | 2                             | 1981      | 2                               | 0.00          |
| 05/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 1875      | 2                             | 1875      | 2                               | 0.00          |
| 05/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.04      | 121.0817                      | 8.0360    | 121.0817                        | 0.00          |
| 05/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 9976      | 9                             | 9976      | 9                               | 0.00          |
| 05/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 9680      | 9                             | 9680      | 9                               | 0.00          |
| 05/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 10276     | 10                            | 10276     | 10                              | 0.00          |
| 05/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3209      | 4                             | 3209      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3504      | 4                             | 3504      | 4                               | 0.00          |
| 05/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3353      | 4                             | 3353      | 4                               | 0.00          |
| 05/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.10    | 213.9681                      | 214.0963  | 213.9681                        | 0.00          |
| 05/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2096      | 2                             | 2096      | 2                               | 0.00          |
| 05/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2046      | 2                             | 2046      | 2                               | 0.00          |
| 05/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2146      | 2                             | 2146      | 2                               | 0.00          |
| 05/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 245.78    | 245.7673                      | 245.7775  | 245.7673                        | 183.00        |
| 05/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 7277      | 7                             | 7277      | 7                               | 0.00          |
| 05/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 7327      | 7                             | 7327      | 7                               | 0.00          |
| 05/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 7227      | 7                             | 7227      | 7                               | 0.00          |
| 05/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.03      | 110.7767                      | 6.0250    | 110.7767                        | 1,348.00      |
| 05/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 5611      | 5                             | 5611      | 5                               | 0.00          |
| 05/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 5473      | 5                             | 5473      | 5                               | 0.00          |
| 05/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 5748      | 6                             | 5748      | 6                               | 0.00          |
| 05/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.01      | 108.0544                      | 6.0100    | 108.0544                        | 0.00          |
| 05/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 5874      | 6                             | 5874      | 6                               | 0.00          |
| 05/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 5748      | 6                             | 5748      | 6                               | 0.00          |
| 05/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 6000      | 6                             | 6000      | 6                               | 0.00          |
| 05/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 05/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 05/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 05/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.01      | 109.6570                      | 6.0090    | 109.6570                        | 0.00          |
| 05/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4291      | 4                             | 4291      | 4                               | 0.00          |
| 05/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4403      | 4                             | 4403      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4179      | 4                             | 4179      | 4                               | 0.00          |
| 05/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 05/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 05/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 64        | 0                             | 64        | 0                               | 0.00          |
| 05/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.01      | 106.8855                      | 6.0060    | 106.8855                        | 0.00          |
| 05/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3471      | 3                             | 3471      | 3                               | 0.00          |
| 05/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3569      | 3                             | 3569      | 3                               | 0.00          |
| 05/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3374      | 3                             | 3374      | 3                               | 0.00          |
| 05/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 168       | 0                             | 168       | 0                               | 0.00          |
| 05/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 145       | 0                             | 145       | 0                               | 0.00          |
| 05/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 05/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 185.97    | 186.5640                      | 185.9727  | 186.5640                        | 28,816.00     |
| 05/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 185473    | 186                           | 185473    | 186                             | 0.00          |
| 05/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 185423    | 186                           | 185423    | 186                             | 0.00          |
| 05/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 185523    | 186                           | 185523    | 186                             | 0.00          |
| 05/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 186.14    | 186.7438                      | 186.1422  | 186.7438                        | 0.00          |
| 05/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 9142      | 10                            | 9142      | 10                              | 0.00          |
| 05/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9192      | 10                            | 9192      | 10                              | 0.00          |
| 05/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 9092      | 10                            | 9092      | 10                              | 0.00          |
| 05/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.14      | 106.1468                      | 7.1440    | 106.1468                        | 2,077.00      |
| 05/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 6364      | 6                             | 6364      | 6                               | 0.00          |
| 05/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 6587      | 6                             | 6587      | 6                               | 0.00          |
| 05/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 6142      | 6                             | 6142      | 6                               | 0.00          |
| 05/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 05/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 05/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 05/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.20      | 107.7606                      | 7.2000    | 107.7606                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 7136      | 7                             | 7136      | 7                               | 0.00          |
| 05/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 7334      | 7                             | 7334      | 7                               | 0.00          |
| 05/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 6938      | 7                             | 6938      | 7                               | 0.00          |
| 05/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 202       | 0                             | 202       | 0                               | 0.00          |
| 05/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 169       | 0                             | 169       | 0                               | 0.00          |
| 05/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 185       | 0                             | 185       | 0                               | 0.00          |
| 05/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.27      | 105.2002                      | 7.2680    | 105.2002                        | 0.00          |
| 05/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6878      | 7                             | 6878      | 7                               | 0.00          |
| 05/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6700      | 6                             | 6700      | 6                               | 0.00          |
| 05/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7056      | 7                             | 7056      | 7                               | 0.00          |
| 05/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 453       | 1                             | 453       | 1                               | 0.00          |
| 05/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 512       | 1                             | 512       | 1                               | 0.00          |
| 05/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 482       | 1                             | 482       | 1                               | 0.00          |
| 05/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.34      | 106.7729                      | 7.3390    | 106.7729                        | 0.00          |
| 05/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5949      | 6                             | 5949      | 6                               | 0.00          |
| 05/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 6104      | 6                             | 6104      | 6                               | 0.00          |
| 05/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5796      | 6                             | 5796      | 6                               | 0.00          |
| 05/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1156      | 1                             | 1156      | 1                               | 0.00          |
| 05/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1060      | 1                             | 1060      | 1                               | 0.00          |
| 05/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1107      | 1                             | 1107      | 1                               | 0.00          |
| 05/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.38      | 106.0542                      | 7.3800    | 106.0542                        | 2,782.00      |
| 05/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 7314      | 7                             | 7314      | 7                               | 0.00          |
| 05/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 7063      | 7                             | 7063      | 7                               | 0.00          |
| 05/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 7566      | 7                             | 7566      | 7                               | 0.00          |
| 05/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 05/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 05/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 05/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.44      | 103.6382                      | 7.4370    | 103.6382                        | 0.00          |
| 05/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 8204      | 8                             | 8204      | 8                               | 0.00          |
| 05/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 7977      | 8                             | 7977      | 8                               | 0.00          |
| 05/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 8432      | 8                             | 8432      | 8                               | 0.00          |
| 05/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 158       | 0                             | 158       | 0                               | 0.00          |
| 05/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 191       | 0                             | 191       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 174       | 0                             | 174       | 0                               | 0.00          |
| 05/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.51      | 105.1744                      | 7.5060    | 105.1744                        | 0.00          |
| 05/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6954      | 7                             | 6954      | 7                               | 0.00          |
| 05/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 7159      | 7                             | 7159      | 7                               | 0.00          |
| 05/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6756      | 6                             | 6756      | 6                               | 0.00          |
| 05/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 746       | 1                             | 746       | 1                               | 0.00          |
| 05/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 666       | 1                             | 666       | 1                               | 0.00          |
| 05/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 05/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 7.58      | 102.7173                      | 7.5790    | 102.7173                        | 0.00          |
| 05/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 6021      | 6                             | 6021      | 6                               | 0.00          |
| 05/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5849      | 6                             | 5849      | 6                               | 0.00          |
| 05/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 6195      | 6                             | 6195      | 6                               | 0.00          |
| 05/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1437      | 2                             | 1437      | 2                               | 0.00          |
| 05/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1568      | 2                             | 1568      | 2                               | 0.00          |
| 05/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1501      | 2                             | 1501      | 2                               | 0.00          |
| 05/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 5.84      | 105.6817                      | 5.8380    | 105.6817                        | 12,577.00     |
| 05/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 3861      | 4                             | 3861      | 4                               | 0.00          |
| 05/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 3960      | 4                             | 3960      | 4                               | 0.00          |
| 05/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 3762      | 4                             | 3762      | 4                               | 0.00          |
| 05/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 5.79      | 103.5294                      | 5.7880    | 103.5294                        | 0.00          |
| 05/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3981      | 4                             | 3981      | 4                               | 0.00          |
| 05/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 4068      | 4                             | 4068      | 4                               | 0.00          |
| 05/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3894      | 4                             | 3894      | 4                               | 0.00          |
| 05/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 05/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 05/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 05/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 5.76      | 105.0650                      | 5.7580    | 105.0650                        | 0.00          |
| 05/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2850      | 3                             | 2850      | 3                               | 0.00          |
| 05/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2779      | 3                             | 2779      | 3                               | 0.00          |
| 05/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2921      | 3                             | 2921      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 77        | 0                             | 77        | 0                               | 0.00          |
| 05/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 05/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 05/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 5.71      | 102.8697                      | 5.7090    | 102.8697                        | 0.00          |
| 05/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2281      | 2                             | 2281      | 2                               | 0.00          |
| 05/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2337      | 2                             | 2337      | 2                               | 0.00          |
| 05/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2223      | 2                             | 2223      | 2                               | 0.00          |
| 05/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 186       | 0                             | 186       | 0                               | 0.00          |
| 05/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 05/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 177       | 0                             | 177       | 0                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 7.59      | 99.7923                       | 7.5900    | 99.7923                         | 8,599.00      |
| 05/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 6639      | 6                             | 6639      | 6                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 6903      | 6                             | 6903      | 6                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 6375      | 6                             | 6375      | 6                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 2495      | 2                             | 2495      | 2                               | 2,000.00      |
| 05/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 3594      | 3                             | 3594      | 3                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 4567      | 4                             | 4567      | 4                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 699       | 1                             | 699       | 1                               | 900.00        |
| 05/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 1923      | 2                             | 1923      | 2                               | 300.00        |
| 05/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 2702      | 2                             | 2702      | 2                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 4819      | 4                             | 4819      | 4                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 153       | 0                             | 153       | 0                               | 900.00        |
| 05/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 593       | 1                             | 593       | 1                               | 300.00        |
| 05/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 978       | 1                             | 978       | 1                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 181       | 0                             | 181       | 0                               | 2,000.00      |
| 05/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 2440      | 3                             | 2440      | 3                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 338       | 0                             | 338       | 0                               | 2,000.00      |
| 05/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 675       | 1                             | 675       | 1                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 05/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 05/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 7.65      | 97.6767                       | 7.6480    | 97.6767                         | 0.00          |
| 05/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 7761      | 7                             | 7761      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 7528      | 7                             | 7528      | 7                               | 0.00          |
| 05/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 7996      | 8                             | 7996      | 8                               | 0.00          |
| 05/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 293       | 0                             | 293       | 0                               | 0.00          |
| 05/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 348       | 0                             | 348       | 0                               | 0.00          |
| 05/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 319       | 0                             | 319       | 0                               | 0.00          |
| 05/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 7.72      | 99.1245                       | 7.7200    | 99.1245                         | 0.00          |
| 05/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6667      | 6                             | 6667      | 6                               | 0.00          |
| 05/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6869      | 7                             | 6869      | 7                               | 0.00          |
| 05/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6461      | 6                             | 6461      | 6                               | 0.00          |
| 05/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1140      | 1                             | 1140      | 1                               | 0.00          |
| 05/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1026      | 1                             | 1026      | 1                               | 0.00          |
| 05/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1084      | 1                             | 1084      | 1                               | 0.00          |
| 05/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 7.80      | 96.9664                       | 7.7950    | 96.9664                         | 0.00          |
| 05/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6625      | 6                             | 6625      | 6                               | 0.00          |
| 05/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 6440      | 6                             | 6440      | 6                               | 0.00          |
| 05/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6812      | 6                             | 6812      | 6                               | 0.00          |
| 05/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1513      | 2                             | 1513      | 2                               | 0.00          |
| 05/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1652      | 2                             | 1652      | 2                               | 0.00          |
| 05/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1581      | 2                             | 1581      | 2                               | 0.00          |
| 05/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 7.63      | 94.4384                       | 7.6330    | 94.4384                         | 7,121.00      |
| 05/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 6844      | 6                             | 6844      | 6                               | 0.00          |
| 05/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 7124      | 7                             | 7124      | 7                               | 0.00          |
| 05/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 6565      | 6                             | 6565      | 6                               | 0.00          |
| 05/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 2688      | 2                             | 2688      | 2                               | 1,995.00      |
| 05/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 3872      | 4                             | 3872      | 4                               | 665.00        |
| 05/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 4916      | 5                             | 4916      | 5                               | 0.00          |
| 05/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 7684      | 7                             | 7684      | 7                               | 0.00          |
| 05/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 31        | 0                             | 31        | 0                               | 1,995.00      |
| 05/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 185       | 0                             | 185       | 0                               | 665.00        |
| 05/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 345       | 0                             | 345       | 0                               | 0.00          |
| 05/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 05/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 695       | 1                             | 695       | 1                               | 0.00          |
| 05/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 46        | 0                             | 46        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 05/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 7.69      | 95.8752                       | 7.6870    | 95.8752                         | 0.00          |
| 05/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 8128      | 8                             | 8128      | 8                               | 0.00          |
| 05/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 8377      | 8                             | 8377      | 8                               | 0.00          |
| 05/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 7880      | 8                             | 7880      | 8                               | 0.00          |
| 05/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 409       | 0                             | 409       | 0                               | 0.00          |
| 05/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 347       | 0                             | 347       | 0                               | 0.00          |
| 05/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 377       | 0                             | 377       | 0                               | 0.00          |
| 05/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 7.75      | 93.9044                       | 7.7510    | 93.9044                         | 0.00          |
| 05/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 8068      | 8                             | 8068      | 8                               | 0.00          |
| 05/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7842      | 8                             | 7842      | 8                               | 0.00          |
| 05/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 8296      | 8                             | 8296      | 8                               | 0.00          |
| 05/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 793       | 1                             | 793       | 1                               | 0.00          |
| 05/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 889       | 1                             | 889       | 1                               | 0.00          |
| 05/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 839       | 1                             | 839       | 1                               | 0.00          |
| 05/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 7.82      | 95.3046                       | 7.8170    | 95.3046                         | 0.00          |
| 05/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 7056      | 7                             | 7056      | 7                               | 0.00          |
| 05/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 7259      | 7                             | 7259      | 7                               | 0.00          |
| 05/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 6855      | 7                             | 6855      | 7                               | 0.00          |
| 05/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1789      | 2                             | 1789      | 2                               | 0.00          |
| 05/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1641      | 2                             | 1641      | 2                               | 0.00          |
| 05/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1713      | 2                             | 1713      | 2                               | 0.00          |
| 05/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.11      | 80.1096                       | 8.1100    | 80.1096                         | 1,383.00      |
| 05/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 5821      | 5                             | 5821      | 5                               | 0.00          |
| 05/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 5487      | 5                             | 5487      | 5                               | 0.00          |
| 05/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 6159      | 5                             | 6159      | 5                               | 0.00          |
| 05/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 363       | 1                             | 363       | 1                               | 0.00          |
| 05/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 489       | 1                             | 489       | 1                               | 0.00          |
| 05/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 422       | 1                             | 422       | 1                               | 0.00          |
| 05/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.15      | 81.3374                       | 8.1540    | 81.3374                         | 0.00          |
| 05/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 8048      | 7                             | 8048      | 7                               | 0.00          |
| 05/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 7751      | 7                             | 7751      | 7                               | 0.00          |
| 05/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 8347      | 8                             | 8347      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1017      | 1                             | 1017      | 1                               | 0.00          |
| 05/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 1185      | 1                             | 1185      | 1                               | 0.00          |
| 05/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 1099      | 1                             | 1099      | 1                               | 0.00          |
| 05/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.20      | 79.4000                       | 8.2020    | 79.4000                         | 0.00          |
| 05/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 8449      | 8                             | 8449      | 8                               | 0.00          |
| 05/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 8723      | 8                             | 8723      | 8                               | 0.00          |
| 05/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 8177      | 8                             | 8177      | 8                               | 0.00          |
| 05/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 2044      | 2                             | 2044      | 2                               | 0.00          |
| 05/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1828      | 2                             | 1828      | 2                               | 0.00          |
| 05/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1933      | 2                             | 1933      | 2                               | 0.00          |
| 05/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.25      | 80.5806                       | 8.2510    | 80.5806                         | 0.00          |
| 05/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 10212     | 10                            | 10212     | 10                              | 0.00          |
| 05/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 9949      | 9                             | 9949      | 9                               | 0.00          |
| 05/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 10477     | 10                            | 10477     | 10                              | 0.00          |
| 05/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2169      | 2                             | 2169      | 2                               | 0.00          |
| 05/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2372      | 3                             | 2372      | 3                               | 0.00          |
| 05/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2268      | 3                             | 2268      | 3                               | 0.00          |
| 05/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 137.63    | 137.6282                      | 137.6340  | 137.6282                        | 600.00        |
| 05/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 6634      | 7                             | 6634      | 7                               | 0.00          |
| 05/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 6584      | 7                             | 6584      | 7                               | 0.00          |
| 05/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 6684      | 7                             | 6684      | 7                               | 0.00          |
| 05/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.76    | 112.6963                      | 112.7553  | 112.6963                        | 529.00        |
| 05/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111505    | 111                           | 111505    | 111                             | 0.00          |
| 05/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111555    | 111                           | 111555    | 111                             | 0.00          |
| 05/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111455    | 111                           | 111455    | 111                             | 0.00          |
| 05/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.14    | 113.0768                      | 113.1357  | 113.0768                        | 0.00          |
| 05/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2636      | 3                             | 2636      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2686      | 3                             | 2686      | 3                               | 0.00          |
| 05/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2586      | 3                             | 2586      | 3                               | 0.00          |
| 05/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.32    | 111.3172                      | 111.3218  | 111.3172                        | 2,667.00      |
| 05/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 108822    | 109                           | 108822    | 109                             | 0.00          |
| 05/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 108772    | 109                           | 108772    | 109                             | 0.00          |
| 05/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 108872    | 109                           | 108872    | 109                             | 0.00          |
| 05/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.55    | 111.5460                      | 111.5498  | 111.5460                        | 0.00          |
| 05/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 3050      | 3                             | 3050      | 3                               | 0.00          |
| 05/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 3000      | 3                             | 3000      | 3                               | 0.00          |
| 05/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 3100      | 3                             | 3100      | 3                               | 0.00          |
| 05/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.11      | 89.5387                       | 8.1100    | 89.5387                         | 0.00          |
| 05/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 5436      | 4                             | 5436      | 4                               | 0.00          |
| 05/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 5840      | 5                             | 5840      | 5                               | 0.00          |
| 05/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 5030      | 4                             | 5030      | 4                               | 0.00          |
| 05/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.16      | 90.9040                       | 8.1610    | 90.9040                         | 0.00          |
| 05/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 6943      | 6                             | 6943      | 6                               | 0.00          |
| 05/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 7331      | 6                             | 7331      | 6                               | 0.00          |
| 05/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 6553      | 5                             | 6553      | 5                               | 0.00          |
| 05/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.21      | 88.7123                       | 8.2130    | 88.7123                         | 0.00          |
| 05/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 8367      | 7                             | 8367      | 7                               | 0.00          |
| 05/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 8740      | 8                             | 8740      | 8                               | 0.00          |
| 05/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 7991      | 7                             | 7991      | 7                               | 0.00          |
| 05/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.27      | 90.0392                       | 8.2660    | 90.0392                         | 0.00          |
| 05/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 7875      | 7                             | 7875      | 7                               | 0.00          |
| 05/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 8247      | 7                             | 8247      | 7                               | 0.00          |
| 05/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 7501      | 6                             | 7501      | 6                               | 0.00          |
| 05/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 05/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 05/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 05/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 05/09/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 05/09/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 05/09/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 05/09/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 05/09/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | RZ12 On 03-November-11 |        |              | Bond Future | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 05/09/2011 | RZ12 On 03-November-11 | 2.00   | Call         | Bond Future | 778       | 1                             | 778       | 1                               | 0.00          |
| 05/09/2011 | RZ12 On 03-November-11 | 2.05   | Call         | Bond Future | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 05/09/2011 | RZ12 On 03-November-11 | 1.95   | Call         | Bond Future | 298       | 0                             | 298       | 0                               | 0.00          |
| 05/09/2011 | RZ12 On 03-November-11 | 1.95   | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 05/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 06/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 415.02    | 413.2040                      | 415.0240  | 413.2040                        | 16.00         |
| 06/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 421.08    | 419.5010                      | 421.0790  | 419.5010                        | 0.00          |
| 06/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 380.97    | 379.1710                      | 380.9700  | 379.1710                        | 1,617.00      |
| 06/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 386.53    | 384.9490                      | 386.5280  | 384.9490                        | 0.00          |
| 06/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 06/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0007                        | 0.0005    | 0.0007                          | 22,388.00     |
| 06/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.29      | 0.2678                        | 0.2867    | 0.2678                          | 21,898.00     |
| 06/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.18      | 7.1754                        | 7.1844    | 7.1754                          | 0.00          |
| 06/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 505       | 0                             | 505       | 0                               | 0.00          |
| 06/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 461       | 0                             | 461       | 0                               | 0.00          |
| 06/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 550       | 1                             | 550       | 1                               | 0.00          |
| 06/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 272       | 0                             | 272       | 0                               | 14,286.00     |
| 06/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 105       | 0                             | 105       | 0                               | 6,757.00      |
| 06/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 321       | 0                             | 321       | 0                               | 0.00          |
| 06/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 16        | 0                             | 16        | 0                               | 0.00          |
| 06/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 88        | 0                             | 88        | 0                               | 0.00          |
| 06/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 27        | 0                             | 27        | 0                               | 0.00          |
| 06/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 21        | 0                             | 21        | 0                               | 0.00          |
| 06/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 06/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 06/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 381.15    | 379.5190                      | 381.1450  | 379.5190                        | 162.00        |
| 06/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 241450    | 23                            | 241450    | 23                              | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 241350    | 23                            | 241350    | 23                              | 0.00          |
| 06/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 241550    | 23                            | 241550    | 23                              | 0.00          |
| 06/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | GOVI On 02-February-12  |        |              | GOVI                   | 386.71    | 385.3020                      | 386.7060  | 385.3020                        | 0.00          |
| 06/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI                   | 177060    | 16                            | 177060    | 16                              | 0.00          |
| 06/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI                   | 176960    | 16                            | 176960    | 16                              | 0.00          |
| 06/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI                   | 177160    | 16                            | 177160    | 16                              | 0.00          |
| 06/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 06/09/2011 | IGOV On 03-November-11  |        |              | Index Future           | 163.45    | 163.3870                      | 163.4510  | 163.3870                        | 83.00         |
| 06/09/2011 | IGOV On 02-February-12  |        |              | Index Future           | 165.84    | 165.8770                      | 165.8360  | 165.8770                        | 0.00          |
| 06/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 449.11    | 449.0960                      | 449.1130  | 449.0960                        | 88.00         |
| 06/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 06/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 06/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 06/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 06/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 06/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 06/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.53      | 94.4700                       | 5.5300    | 94.4700                         | 16,389.00     |
| 06/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.43      | 94.5700                       | 5.4300    | 94.5700                         | 1,000.00      |
| 06/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.37      | 94.6300                       | 5.3700    | 94.6300                         | 1,000.00      |
| 06/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.24      | 94.7500                       | 5.2400    | 94.7500                         | 5,541.00      |
| 06/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.18      | 94.7900                       | 5.1800    | 94.7900                         | 0.00          |
| 06/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.14      | 94.8300                       | 5.1400    | 94.8300                         | 0.00          |
| 06/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.11      | 94.8500                       | 5.1100    | 94.8500                         | 1,340.00      |
| 06/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.14      | 94.8400                       | 5.1400    | 94.8400                         | 2,890.00      |
| 06/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.22      | 94.7600                       | 5.2200    | 94.7600                         | 44,760.00     |
| 06/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.34      | 94.6400                       | 5.3400    | 94.6400                         | 990.00        |
| 06/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.54      | 94.4300                       | 5.5400    | 94.4300                         | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | JBAF On 19-June-13     |        |              | Jibar Tradeable Future | 5.78      | 94.1800                       | 5.7800    | 94.1800                         | 1,250.00      |
| 06/09/2011 | JN02 On 03-November-11 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 06/09/2011 | JN02 On 03-November-11 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | JN02 On 03-November-11 | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/09/2011 | JN02 On 03-November-11 | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | JN02 On 03-November-11 | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/09/2011 | JN02 On 03-November-11 | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | JN02 On 03-November-11 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | JN05 On 03-November-11 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 06/09/2011 | JN05 On 03-November-11 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | JN05 On 03-November-11 | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | JN05 On 03-November-11 | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/09/2011 | JN05 On 03-November-11 | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | JN05 On 03-November-11 | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/09/2011 | JN05 On 03-November-11 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | JN10 On 03-November-11 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 06/09/2011 | JN10 On 03-November-11 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | JN10 On 03-November-11 | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | JN10 On 03-November-11 | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/09/2011 | JN10 On 03-November-11 | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | JN10 On 03-November-11 | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/09/2011 | JN10 On 03-November-11 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | OTH1 On 03-November-11 |        |              | Index Future           | 379.53    | 376.8220                      | 379.5260  | 376.8220                        | 0.00          |
| 06/09/2011 | OTH1 On 02-February-12 |        |              | Index Future           | 385.06    | 382.5640                      | 385.0630  | 382.5640                        | 0.00          |
| 06/09/2011 | R157 On 03-November-11 |        |              | Bond Future            | 6.34      | 126.0441                      | 6.3380    | 126.0441                        | 16,680.00     |
| 06/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future            | 7120      | 7                             | 7120      | 7                               | 0.00          |
| 06/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future            | 7299      | 7                             | 7299      | 7                               | 0.00          |
| 06/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future            | 6941      | 7                             | 6941      | 7                               | 0.00          |
| 06/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future            | 1275      | 1                             | 1275      | 1                               | 1,200.00      |
| 06/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future            | 4585      | 5                             | 4585      | 5                               | 0.00          |
| 06/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future            | 2631      | 3                             | 2631      | 3                               | 400.00        |
| 06/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future            | 2973      | 3                             | 2973      | 3                               | 0.00          |
| 06/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future            | 71        | 0                             | 71        | 0                               | 400.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 1,200.00      |
| 06/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 06/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future | 459       | 0                             | 459       | 0                               | 0.00          |
| 06/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R157 On 02-February-12 |        |              | Bond Future | 6.38      | 127.9668                      | 6.3780    | 127.9668                        | 0.00          |
| 06/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 7399      | 7                             | 7399      | 7                               | 0.00          |
| 06/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 7562      | 8                             | 7562      | 8                               | 0.00          |
| 06/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 7236      | 7                             | 7236      | 7                               | 0.00          |
| 06/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future | 792       | 1                             | 792       | 1                               | 130.00        |
| 06/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future | 2917      | 3                             | 2917      | 3                               | 0.00          |
| 06/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future | 1717      | 2                             | 1717      | 2                               | 0.00          |
| 06/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future | 1098      | 1                             | 1098      | 1                               | 130.00        |
| 06/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 2166      | 2                             | 2166      | 2                               | 0.00          |
| 06/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future | 521       | 1                             | 521       | 1                               | 130.00        |
| 06/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 06/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 06/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 06/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 6.40      | 123.0541                      | 6.4020    | 123.0541                        | 0.00          |
| 06/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 6165      | 6                             | 6165      | 6                               | 0.00          |
| 06/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 6019      | 6                             | 6019      | 6                               | 0.00          |
| 06/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 6311      | 6                             | 6311      | 6                               | 0.00          |
| 06/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 06/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 06/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 151       | 0                             | 151       | 0                               | 0.00          |
| 06/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 6.40      | 124.8891                      | 6.3980    | 124.8891                        | 0.00          |
| 06/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 5310      | 5                             | 5310      | 5                               | 0.00          |
| 06/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 5185      | 5                             | 5185      | 5                               | 0.00          |
| 06/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 5436      | 5                             | 5436      | 5                               | 0.00          |
| 06/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 428       | 0                             | 428       | 0                               | 0.00          |
| 06/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 473       | 0                             | 473       | 0                               | 0.00          |
| 06/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 450       | 0                             | 450       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 7.76      | 127.0531                      | 7.7640    | 127.0531                        | 21,443.00     |
| 06/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 11896     | 11                            | 11896     | 11                              | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 12330     | 11                            | 12330     | 11                              | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 11462     | 10                            | 11462     | 10                              | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 9727      | 9                             | 9727      | 9                               | 5,600.00      |
| 06/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 4484      | 4                             | 4484      | 4                               | 1,275.00      |
| 06/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 6369      | 6                             | 6369      | 6                               | 425.00        |
| 06/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 8015      | 7                             | 8015      | 7                               | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 12763     | 12                            | 12763     | 12                              | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 2619      | 2                             | 2619      | 2                               | 250.00        |
| 06/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 3805      | 3                             | 3805      | 3                               | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 5209      | 4                             | 5209      | 4                               | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 835       | 1                             | 835       | 1                               | 250.00        |
| 06/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 1410      | 2                             | 1410      | 2                               | 250.00        |
| 06/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 1,275.00      |
| 06/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 2249      | 3                             | 2249      | 3                               | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 289       | 0                             | 289       | 0                               | 425.00        |
| 06/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 542       | 1                             | 542       | 1                               | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 1094      | 1                             | 1094      | 1                               | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 147       | 0                             | 147       | 0                               | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 06/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 06/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 7.82      | 123.6988                      | 7.8200    | 123.6988                        | 2,501.00      |
| 06/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 11879     | 11                            | 11879     | 11                              | 0.00          |
| 06/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 12261     | 11                            | 12261     | 11                              | 0.00          |
| 06/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 11500     | 11                            | 11500     | 11                              | 0.00          |
| 06/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 788       | 1                             | 788       | 1                               | 0.00          |
| 06/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 666       | 1                             | 666       | 1                               | 0.00          |
| 06/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 724       | 1                             | 724       | 1                               | 0.00          |
| 06/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 7.87      | 125.5281                      | 7.8730    | 125.5281                        | 0.00          |
| 06/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 12166     | 11                            | 12166     | 11                              | 0.00          |
| 06/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 12511     | 12                            | 12511     | 12                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 11824     | 11                            | 11824     | 11                              | 0.00          |
| 06/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 1748      | 2                             | 1748      | 2                               | 0.00          |
| 06/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 1560      | 2                             | 1560      | 2                               | 0.00          |
| 06/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 1651      | 2                             | 1651      | 2                               | 0.00          |
| 06/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 7.92      | 122.1086                      | 7.9180    | 122.1086                        | 0.00          |
| 06/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 10774     | 10                            | 10774     | 10                              | 0.00          |
| 06/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 11086     | 10                            | 11086     | 10                              | 0.00          |
| 06/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 10466     | 10                            | 10466     | 10                              | 0.00          |
| 06/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3143      | 4                             | 3143      | 4                               | 0.00          |
| 06/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 2872      | 3                             | 2872      | 3                               | 0.00          |
| 06/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3004      | 3                             | 3004      | 3                               | 0.00          |
| 06/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.28    | 214.0963                      | 214.2761  | 214.0963                        | 0.00          |
| 06/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2276      | 2                             | 2276      | 2                               | 0.00          |
| 06/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2326      | 2                             | 2326      | 2                               | 0.00          |
| 06/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2226      | 2                             | 2226      | 2                               | 0.00          |
| 06/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 245.77    | 245.7775                      | 245.7732  | 245.7775                        | 183.00        |
| 06/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 7273      | 7                             | 7273      | 7                               | 0.00          |
| 06/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 7223      | 7                             | 7223      | 7                               | 0.00          |
| 06/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 7323      | 7                             | 7323      | 7                               | 0.00          |
| 06/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.01      | 110.9762                      | 6.0110    | 110.9762                        | 3,090.00      |
| 06/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 5652      | 6                             | 5652      | 6                               | 0.00          |
| 06/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 5515      | 5                             | 5515      | 5                               | 0.00          |
| 06/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 5789      | 6                             | 5789      | 6                               | 0.00          |
| 06/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.02      | 108.2578                      | 6.0210    | 108.2578                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 5844      | 6                             | 5844      | 6                               | 0.00          |
| 06/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 5718      | 6                             | 5718      | 6                               | 0.00          |
| 06/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 5970      | 6                             | 5970      | 6                               | 0.00          |
| 06/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 06/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 06/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 06/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.01      | 109.8659                      | 6.0120    | 109.8659                        | 0.00          |
| 06/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4283      | 4                             | 4283      | 4                               | 0.00          |
| 06/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4171      | 4                             | 4171      | 4                               | 0.00          |
| 06/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4395      | 4                             | 4395      | 4                               | 0.00          |
| 06/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 06/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 06/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 06/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 5.97      | 107.0935                      | 5.9660    | 107.0935                        | 0.00          |
| 06/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3551      | 3                             | 3551      | 3                               | 0.00          |
| 06/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3454      | 3                             | 3454      | 3                               | 0.00          |
| 06/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3649      | 4                             | 3649      | 4                               | 0.00          |
| 06/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 06/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 157       | 0                             | 157       | 0                               | 0.00          |
| 06/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 145       | 0                             | 145       | 0                               | 0.00          |
| 06/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 185.97    | 185.9727                      | 185.9695  | 185.9727                        | 28,816.00     |
| 06/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 185469    | 185                           | 185469    | 185                             | 0.00          |
| 06/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 185419    | 185                           | 185419    | 185                             | 0.00          |
| 06/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 185519    | 186                           | 185519    | 186                             | 0.00          |
| 06/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 186.02    | 186.1422                      | 186.0188  | 186.1422                        | 0.00          |
| 06/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 9019      | 9                             | 9019      | 9                               | 0.00          |
| 06/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 8969      | 9                             | 8969      | 9                               | 0.00          |
| 06/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9069      | 9                             | 9069      | 9                               | 0.00          |
| 06/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.10      | 106.4237                      | 7.0980    | 106.4237                        | 2,077.00      |
| 06/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 6585      | 6                             | 6585      | 6                               | 0.00          |
| 06/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 6808      | 7                             | 6808      | 7                               | 0.00          |
| 06/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 6362      | 6                             | 6362      | 6                               | 0.00          |
| 06/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 06/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 06/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 06/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.17      | 108.0454                      | 7.1660    | 108.0454                        | 0.00          |
| 06/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 7281      | 7                             | 7281      | 7                               | 0.00          |
| 06/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 7480      | 7                             | 7480      | 7                               | 0.00          |
| 06/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 7082      | 7                             | 7082      | 7                               | 0.00          |
| 06/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 187       | 0                             | 187       | 0                               | 0.00          |
| 06/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 06/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 171       | 0                             | 171       | 0                               | 0.00          |
| 06/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.23      | 105.4869                      | 7.2270    | 105.4869                        | 0.00          |
| 06/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 7033      | 7                             | 7033      | 7                               | 0.00          |
| 06/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7213      | 7                             | 7213      | 7                               | 0.00          |
| 06/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6854      | 7                             | 6854      | 7                               | 0.00          |
| 06/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 482       | 1                             | 482       | 1                               | 0.00          |
| 06/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 426       | 0                             | 426       | 0                               | 0.00          |
| 06/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 453       | 0                             | 453       | 0                               | 0.00          |
| 06/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.27      | 107.0601                      | 7.2740    | 107.0601                        | 0.00          |
| 06/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 6159      | 6                             | 6159      | 6                               | 0.00          |
| 06/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 6003      | 6                             | 6003      | 6                               | 0.00          |
| 06/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 6316      | 6                             | 6316      | 6                               | 0.00          |
| 06/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 992       | 1                             | 992       | 1                               | 0.00          |
| 06/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1084      | 1                             | 1084      | 1                               | 0.00          |
| 06/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 06/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.34      | 106.4325                      | 7.3390    | 106.4325                        | 2,785.00      |
| 06/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 7540      | 7                             | 7540      | 7                               | 0.00          |
| 06/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 7288      | 7                             | 7288      | 7                               | 0.00          |
| 06/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 7792      | 8                             | 7792      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 06/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 06/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 06/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.41      | 104.0209                      | 7.4070    | 104.0209                        | 0.00          |
| 06/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 8353      | 8                             | 8353      | 8                               | 0.00          |
| 06/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 8125      | 8                             | 8125      | 8                               | 0.00          |
| 06/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 8582      | 8                             | 8582      | 8                               | 0.00          |
| 06/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 06/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 177       | 0                             | 177       | 0                               | 0.00          |
| 06/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 160       | 0                             | 160       | 0                               | 0.00          |
| 06/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.47      | 105.5654                      | 7.4700    | 105.5654                        | 0.00          |
| 06/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 7106      | 7                             | 7106      | 7                               | 0.00          |
| 06/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6906      | 7                             | 6906      | 7                               | 0.00          |
| 06/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 7313      | 7                             | 7313      | 7                               | 0.00          |
| 06/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 631       | 1                             | 631       | 1                               | 0.00          |
| 06/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 708       | 1                             | 708       | 1                               | 0.00          |
| 06/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 666       | 1                             | 666       | 1                               | 0.00          |
| 06/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 7.52      | 103.1100                      | 7.5230    | 103.1100                        | 0.00          |
| 06/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 6223      | 6                             | 6223      | 6                               | 0.00          |
| 06/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 6399      | 6                             | 6399      | 6                               | 0.00          |
| 06/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 6049      | 6                             | 6049      | 6                               | 0.00          |
| 06/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1485      | 2                             | 1485      | 2                               | 0.00          |
| 06/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1358      | 1                             | 1358      | 1                               | 0.00          |
| 06/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1420      | 2                             | 1420      | 2                               | 0.00          |
| 06/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 5.84      | 105.7148                      | 5.8410    | 105.7148                        | 12,577.00     |
| 06/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 3855      | 4                             | 3855      | 4                               | 0.00          |
| 06/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 3953      | 4                             | 3953      | 4                               | 0.00          |
| 06/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 3756      | 4                             | 3756      | 4                               | 0.00          |
| 06/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 5.83      | 103.5626                      | 5.8290    | 103.5626                        | 0.00          |
| 06/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3906      | 4                             | 3906      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3993      | 4                             | 3993      | 4                               | 0.00          |
| 06/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3819      | 4                             | 3819      | 4                               | 0.00          |
| 06/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 06/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 06/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 06/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 5.79      | 105.0990                      | 5.7900    | 105.0990                        | 0.00          |
| 06/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2802      | 3                             | 2802      | 3                               | 0.00          |
| 06/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2873      | 3                             | 2873      | 3                               | 0.00          |
| 06/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2732      | 3                             | 2732      | 3                               | 0.00          |
| 06/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 95        | 0                             | 95        | 0                               | 0.00          |
| 06/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 81        | 0                             | 81        | 0                               | 0.00          |
| 06/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 87        | 0                             | 87        | 0                               | 0.00          |
| 06/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 5.68      | 102.9015                      | 5.6810    | 102.9015                        | 0.00          |
| 06/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2313      | 2                             | 2313      | 2                               | 0.00          |
| 06/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2255      | 2                             | 2255      | 2                               | 0.00          |
| 06/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2370      | 2                             | 2370      | 2                               | 0.00          |
| 06/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 06/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 179       | 0                             | 179       | 0                               | 0.00          |
| 06/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 170       | 0                             | 170       | 0                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 7.51      | 100.2246                      | 7.5080    | 100.2246                        | 8,599.00      |
| 06/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 7113      | 7                             | 7113      | 7                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 7379      | 7                             | 7379      | 7                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 6847      | 6                             | 6847      | 6                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 2841      | 2                             | 2841      | 2                               | 2,000.00      |
| 06/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 3999      | 4                             | 3999      | 4                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 5006      | 5                             | 5006      | 5                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 855       | 1                             | 855       | 1                               | 900.00        |
| 06/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 2224      | 2                             | 2224      | 2                               | 300.00        |
| 06/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 3061      | 3                             | 3061      | 3                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 5265      | 5                             | 5265      | 5                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 111       | 0                             | 111       | 0                               | 900.00        |
| 06/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 463       | 1                             | 463       | 1                               | 300.00        |
| 06/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 791       | 1                             | 791       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 131       | 0                             | 131       | 0                               | 2,000.00      |
| 06/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 2108      | 2                             | 2108      | 2                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 254       | 0                             | 254       | 0                               | 2,000.00      |
| 06/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 533       | 1                             | 533       | 1                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 06/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 06/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 7.57      | 98.1150                       | 7.5740    | 98.1150                         | 0.00          |
| 06/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 8145      | 8                             | 8145      | 8                               | 0.00          |
| 06/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 7908      | 8                             | 7908      | 8                               | 0.00          |
| 06/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 8383      | 8                             | 8383      | 8                               | 0.00          |
| 06/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 251       | 0                             | 251       | 0                               | 0.00          |
| 06/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 299       | 0                             | 299       | 0                               | 0.00          |
| 06/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 274       | 0                             | 274       | 0                               | 0.00          |
| 06/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 7.64      | 99.5675                       | 7.6380    | 99.5675                         | 0.00          |
| 06/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 7024      | 7                             | 7024      | 7                               | 0.00          |
| 06/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6814      | 6                             | 6814      | 6                               | 0.00          |
| 06/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 7231      | 7                             | 7231      | 7                               | 0.00          |
| 06/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 925       | 1                             | 925       | 1                               | 0.00          |
| 06/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 06/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 979       | 1                             | 979       | 1                               | 0.00          |
| 06/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 7.69      | 97.4129                       | 7.6940    | 97.4129                         | 0.00          |
| 06/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 7030      | 7                             | 7030      | 7                               | 0.00          |
| 06/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 7222      | 7                             | 7222      | 7                               | 0.00          |
| 06/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 6840      | 6                             | 6840      | 6                               | 0.00          |
| 06/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1498      | 2                             | 1498      | 2                               | 0.00          |
| 06/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1370      | 2                             | 1370      | 2                               | 0.00          |
| 06/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1432      | 2                             | 1432      | 2                               | 0.00          |
| 06/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 7.55      | 94.8641                       | 7.5460    | 94.8641                         | 7,121.00      |
| 06/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 7382      | 7                             | 7382      | 7                               | 0.00          |
| 06/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 7665      | 7                             | 7665      | 7                               | 0.00          |
| 06/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 7100      | 7                             | 7100      | 7                               | 0.00          |
| 06/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 3087      | 3                             | 3087      | 3                               | 1,995.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 4338      | 4                             | 4338      | 4                               | 665.00        |
| 06/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 5419      | 5                             | 5419      | 5                               | 0.00          |
| 06/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 8230      | 8                             | 8230      | 8                               | 0.00          |
| 06/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 1,995.00      |
| 06/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 132       | 0                             | 132       | 0                               | 665.00        |
| 06/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 254       | 0                             | 254       | 0                               | 0.00          |
| 06/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 06/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 538       | 1                             | 538       | 1                               | 0.00          |
| 06/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 06/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 06/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 7.61      | 96.3102                       | 7.6070    | 96.3102                         | 0.00          |
| 06/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 8573      | 8                             | 8573      | 8                               | 0.00          |
| 06/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 8825      | 8                             | 8825      | 8                               | 0.00          |
| 06/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 8321      | 8                             | 8321      | 8                               | 0.00          |
| 06/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 349       | 0                             | 349       | 0                               | 0.00          |
| 06/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 295       | 0                             | 295       | 0                               | 0.00          |
| 06/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 321       | 0                             | 321       | 0                               | 0.00          |
| 06/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 7.66      | 94.3414                       | 7.6640    | 94.3414                         | 0.00          |
| 06/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 8506      | 8                             | 8506      | 8                               | 0.00          |
| 06/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 8738      | 8                             | 8738      | 8                               | 0.00          |
| 06/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 8275      | 8                             | 8275      | 8                               | 0.00          |
| 06/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 790       | 1                             | 790       | 1                               | 0.00          |
| 06/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 703       | 1                             | 703       | 1                               | 0.00          |
| 06/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 746       | 1                             | 746       | 1                               | 0.00          |
| 06/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 7.71      | 95.7489                       | 7.7120    | 95.7489                         | 0.00          |
| 06/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 7515      | 7                             | 7515      | 7                               | 0.00          |
| 06/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 7308      | 7                             | 7308      | 7                               | 0.00          |
| 06/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 7724      | 7                             | 7724      | 7                               | 0.00          |
| 06/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1479      | 2                             | 1479      | 2                               | 0.00          |
| 06/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1615      | 2                             | 1615      | 2                               | 0.00          |
| 06/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1546      | 2                             | 1546      | 2                               | 0.00          |
| 06/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 7.98      | 81.0192                       | 7.9830    | 81.0192                         | 1,383.00      |
| 06/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 6815      | 6                             | 6815      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 6461      | 5                             | 6461      | 5                               | 0.00          |
| 06/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 7172      | 6                             | 7172      | 6                               | 0.00          |
| 06/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 232       | 0                             | 232       | 0                               | 0.00          |
| 06/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 319       | 0                             | 319       | 0                               | 0.00          |
| 06/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 272       | 0                             | 272       | 0                               | 0.00          |
| 06/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.03      | 82.2469                       | 8.0290    | 82.2469                         | 0.00          |
| 06/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 8949      | 8                             | 8949      | 8                               | 0.00          |
| 06/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 8639      | 8                             | 8639      | 8                               | 0.00          |
| 06/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 9262      | 8                             | 9262      | 8                               | 0.00          |
| 06/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 817       | 1                             | 817       | 1                               | 0.00          |
| 06/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 958       | 1                             | 958       | 1                               | 0.00          |
| 06/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 885       | 1                             | 885       | 1                               | 0.00          |
| 06/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.07      | 80.3257                       | 8.0720    | 80.3257                         | 0.00          |
| 06/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 9313      | 8                             | 9313      | 8                               | 0.00          |
| 06/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 9029      | 8                             | 9029      | 8                               | 0.00          |
| 06/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 9600      | 9                             | 9600      | 9                               | 0.00          |
| 06/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1557      | 2                             | 1557      | 2                               | 0.00          |
| 06/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1749      | 2                             | 1749      | 2                               | 0.00          |
| 06/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1650      | 2                             | 1650      | 2                               | 0.00          |
| 06/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.11      | 81.5222                       | 8.1100    | 81.5222                         | 0.00          |
| 06/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 11150     | 10                            | 11150     | 10                              | 0.00          |
| 06/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 11425     | 10                            | 11425     | 10                              | 0.00          |
| 06/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 10875     | 10                            | 10875     | 10                              | 0.00          |
| 06/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2065      | 2                             | 2065      | 2                               | 0.00          |
| 06/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1884      | 2                             | 1884      | 2                               | 0.00          |
| 06/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1973      | 2                             | 1973      | 2                               | 0.00          |
| 06/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 137.63    | 137.6340                      | 137.6317  | 137.6340                        | 600.00        |
| 06/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 6632      | 7                             | 6632      | 7                               | 0.00          |
| 06/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 6682      | 7                             | 6682      | 7                               | 0.00          |
| 06/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 6582      | 7                             | 6582      | 7                               | 0.00          |
| 06/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.92    | 112.7553                      | 112.9213  | 112.7553                        | 529.00        |
| 06/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111671    | 112                           | 111671    | 112                             | 0.00          |
| 06/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111721    | 112                           | 111721    | 112                             | 0.00          |
| 06/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111621    | 111                           | 111621    | 111                             | 0.00          |
| 06/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.23    | 113.1357                      | 113.2311  | 113.1357                        | 0.00          |
| 06/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2731      | 3                             | 2731      | 3                               | 0.00          |
| 06/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2681      | 3                             | 2681      | 3                               | 0.00          |
| 06/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2781      | 3                             | 2781      | 3                               | 0.00          |
| 06/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.52    | 111.3218                      | 111.5207  | 111.3218                        | 2,667.00      |
| 06/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 109021    | 109                           | 109021    | 109                             | 0.00          |
| 06/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 108971    | 109                           | 108971    | 109                             | 0.00          |
| 06/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 109071    | 109                           | 109071    | 109                             | 0.00          |
| 06/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.68    | 111.5498                      | 111.6794  | 111.5498                        | 0.00          |
| 06/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 3179      | 3                             | 3179      | 3                               | 0.00          |
| 06/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 3229      | 3                             | 3229      | 3                               | 0.00          |
| 06/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 3129      | 3                             | 3129      | 3                               | 0.00          |
| 06/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.01      | 90.5798                       | 8.0130    | 90.5798                         | 0.00          |
| 06/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 6306      | 5                             | 6306      | 5                               | 0.00          |
| 06/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 6709      | 6                             | 6709      | 6                               | 0.00          |
| 06/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 5899      | 5                             | 5899      | 5                               | 0.00          |
| 06/09/2011 | R213 On 03-November-11 | 8.70   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.07      | 91.9582                       | 8.0680    | 91.9582                         | 0.00          |
| 06/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 7766      | 7                             | 7766      | 7                               | 0.00          |
| 06/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 8154      | 7                             | 8154      | 7                               | 0.00          |
| 06/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 7376      | 7                             | 7376      | 7                               | 0.00          |
| 06/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.12      | 89.7880                       | 8.1160    | 89.7880                         | 0.00          |
| 06/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 9215      | 8                             | 9215      | 8                               | 0.00          |
| 06/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 9589      | 9                             | 9589      | 9                               | 0.00          |
| 06/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 8840      | 8                             | 8840      | 8                               | 0.00          |
| 06/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.16      | 91.1269                       | 8.1570    | 91.1269                         | 0.00          |
| 06/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 8817      | 8                             | 8817      | 8                               | 0.00          |
| 06/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 9189      | 8                             | 9189      | 8                               | 0.00          |
| 06/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 8443      | 8                             | 8443      | 8                               | 0.00          |
| 06/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 06/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 06/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 06/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 06/09/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 06/09/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 06/09/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1491      | 1                             | 1491      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2011 | RZ11 On 03-November-11  | 0.95   | Call         | Bond Future        | 961       | 1                             | 961       | 1                               | 0.00          |
| 06/09/2011 | RZ11 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | RZ11 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | RZ11 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 06/09/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 778       | 1                             | 778       | 1                               | 0.00          |
| 06/09/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 06/09/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 298       | 0                             | 298       | 0                               | 0.00          |
| 06/09/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 06/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 07/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 410.60    | 415.0240                      | 410.6000  | 415.0240                        | 16.00         |
| 07/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 416.51    | 421.0790                      | 416.5130  | 421.0790                        | 0.00          |
| 07/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 377.14    | 380.9700                      | 377.1380  | 380.9700                        | 1,617.00      |
| 07/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 382.57    | 386.5280                      | 382.5690  | 386.5280                        | 0.00          |
| 07/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 07/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0005                        | 0.0003    | 0.0005                          | 22,388.00     |
| 07/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.30      | 0.2867                        | 0.3021    | 0.2867                          | 21,898.00     |
| 07/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.20      | 7.1844                        | 7.2008    | 7.1844                          | 0.00          |
| 07/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 518       | 1                             | 518       | 1                               | 0.00          |
| 07/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 474       | 0                             | 474       | 0                               | 0.00          |
| 07/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 564       | 1                             | 564       | 1                               | 0.00          |
| 07/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 282       | 0                             | 282       | 0                               | 14,286.00     |
| 07/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 111       | 0                             | 111       | 0                               | 6,757.00      |
| 07/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 310       | 0                             | 310       | 0                               | 0.00          |
| 07/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 13        | 0                             | 13        | 0                               | 0.00          |
| 07/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 81        | 0                             | 81        | 0                               | 0.00          |
| 07/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 23        | 0                             | 23        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future          | 17        | 0                             | 17        | 0                               | 0.00          |
| 07/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | CRD1 On 03-November-11  |        |              | Index Future           | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 07/09/2011 | CRD1 On 02-February-12  |        |              | Index Future           | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 07/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2011 | GOVI On 03-November-11  |        |              | GOVI                   | 377.48    | 381.1450                      | 377.4790  | 381.1450                        | 162.00        |
| 07/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 204790    | 24                            | 204790    | 24                              | 0.00          |
| 07/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 204690    | 24                            | 204690    | 24                              | 0.00          |
| 07/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 204890    | 24                            | 204890    | 24                              | 0.00          |
| 07/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | GOVI On 02-February-12  |        |              | GOVI                   | 382.92    | 386.7060                      | 382.9150  | 386.7060                        | 0.00          |
| 07/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI                   | 139150    | 18                            | 139150    | 18                              | 0.00          |
| 07/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI                   | 139050    | 18                            | 139050    | 18                              | 0.00          |
| 07/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI                   | 139250    | 18                            | 139250    | 18                              | 0.00          |
| 07/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 07/09/2011 | IGOV On 03-November-11  |        |              | Index Future           | 163.40    | 163.4510                      | 163.4010  | 163.4510                        | 83.00         |
| 07/09/2011 | IGOV On 02-February-12  |        |              | Index Future           | 165.75    | 165.8360                      | 165.7540  | 165.8360                        | 0.00          |
| 07/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 449.17    | 449.1130                      | 449.1660  | 449.1130                        | 88.00         |
| 07/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 07/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 07/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 07/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 07/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 07/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 07/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.53      | 94.4700                       | 5.5300    | 94.4700                         | 16,389.00     |
| 07/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.43      | 94.5700                       | 5.4300    | 94.5700                         | 1,000.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.39      | 94.6300                       | 5.3900    | 94.6300                         | 1,000.00      |
| 07/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.31      | 94.7600                       | 5.3100    | 94.7600                         | 5,541.00      |
| 07/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.26      | 94.8200                       | 5.2600    | 94.8200                         | 0.00          |
| 07/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.23      | 94.8600                       | 5.2300    | 94.8600                         | 0.00          |
| 07/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.21      | 94.8900                       | 5.2100    | 94.8900                         | 1,340.00      |
| 07/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.23      | 94.8600                       | 5.2300    | 94.8600                         | 2,890.00      |
| 07/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.35      | 94.7800                       | 5.3500    | 94.7800                         | 44,760.00     |
| 07/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.48      | 94.6600                       | 5.4800    | 94.6600                         | 990.00        |
| 07/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.69      | 94.4600                       | 5.6900    | 94.4600                         | 790.00        |
| 07/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 5.92      | 94.2200                       | 5.9200    | 94.2200                         | 1,250.00      |
| 07/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 07/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 07/09/2011 | JN05 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | JN05 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/09/2011 | JN05 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | JN05 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/09/2011 | JN05 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | JN05 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | JN10 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 07/09/2011 | JN10 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | JN10 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | JN10 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/09/2011 | JN10 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | JN10 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 07/09/2011 | JN10 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | OTH1 On 03-November-11  |        |              | Index Future           | 374.84    | 379.5260                      | 374.8360  | 379.5260                        | 0.00          |
| 07/09/2011 | OTH1 On 02-February-12  |        |              | Index Future           | 380.23    | 385.0630                      | 380.2340  | 385.0630                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R157 On 03-November-11 |        |              | Bond Future | 6.49      | 126.1213                      | 6.4930    | 126.1213                        | 16,680.00     |
| 07/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future | 6523      | 7                             | 6523      | 7                               | 0.00          |
| 07/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future | 6702      | 7                             | 6702      | 7                               | 0.00          |
| 07/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future | 6344      | 7                             | 6344      | 7                               | 0.00          |
| 07/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future | 907       | 1                             | 907       | 1                               | 1,200.00      |
| 07/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future | 2110      | 3                             | 2110      | 3                               | 400.00        |
| 07/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future | 2432      | 3                             | 2432      | 3                               | 0.00          |
| 07/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future | 3998      | 5                             | 3998      | 5                               | 0.00          |
| 07/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 1,200.00      |
| 07/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future | 128       | 0                             | 128       | 0                               | 400.00        |
| 07/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future | 181       | 0                             | 181       | 0                               | 0.00          |
| 07/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 07/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future | 688       | 0                             | 688       | 0                               | 0.00          |
| 07/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R157 On 02-February-12 |        |              | Bond Future | 6.55      | 127.9596                      | 6.5530    | 127.9596                        | 0.00          |
| 07/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 6786      | 7                             | 6786      | 7                               | 0.00          |
| 07/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 6947      | 8                             | 6947      | 8                               | 0.00          |
| 07/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 6624      | 7                             | 6624      | 7                               | 0.00          |
| 07/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future | 1372      | 2                             | 1372      | 2                               | 0.00          |
| 07/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future | 589       | 1                             | 589       | 1                               | 130.00        |
| 07/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future | 2454      | 3                             | 2454      | 3                               | 0.00          |
| 07/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future | 688       | 1                             | 688       | 1                               | 130.00        |
| 07/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future | 1383      | 1                             | 1383      | 1                               | 130.00        |
| 07/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 2593      | 2                             | 2593      | 2                               | 0.00          |
| 07/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 54        | 0                             | 54        | 0                               | 0.00          |
| 07/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 07/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |
| 07/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 6.59      | 123.0776                      | 6.5940    | 123.0776                        | 0.00          |
| 07/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 5576      | 6                             | 5576      | 6                               | 0.00          |
| 07/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 5719      | 6                             | 5719      | 6                               | 0.00          |
| 07/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 5434      | 6                             | 5434      | 6                               | 0.00          |
| 07/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 221       | 0                             | 221       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 191       | 0                             | 191       | 0                               | 0.00          |
| 07/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 07/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 6.61      | 125.0230                      | 6.6050    | 125.0230                        | 0.00          |
| 07/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4780      | 5                             | 4780      | 5                               | 0.00          |
| 07/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4660      | 5                             | 4660      | 5                               | 0.00          |
| 07/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4901      | 5                             | 4901      | 5                               | 0.00          |
| 07/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 536       | 0                             | 536       | 0                               | 0.00          |
| 07/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 590       | 0                             | 590       | 0                               | 0.00          |
| 07/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 562       | 0                             | 562       | 0                               | 0.00          |
| 07/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 7.93      | 128.0967                      | 7.9290    | 128.0967                        | 21,439.00     |
| 07/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 10265     | 12                            | 10265     | 12                              | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 10691     | 12                            | 10691     | 12                              | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 9840      | 11                            | 9840      | 11                              | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 8156      | 10                            | 8156      | 10                              | 5,600.00      |
| 07/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 3334      | 4                             | 3334      | 4                               | 1,275.00      |
| 07/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 5005      | 6                             | 5005      | 6                               | 425.00        |
| 07/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 6527      | 8                             | 6527      | 8                               | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 11117     | 13                            | 11117     | 13                              | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 3966      | 5                             | 3966      | 5                               | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 1794      | 3                             | 1794      | 3                               | 250.00        |
| 07/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 2758      | 4                             | 2758      | 4                               | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 2044      | 1                             | 2044      | 1                               | 250.00        |
| 07/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 1274      | 1                             | 1274      | 1                               | 250.00        |
| 07/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 75        | 0                             | 75        | 0                               | 1,275.00      |
| 07/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 3106      | 2                             | 3106      | 2                               | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 483       | 0                             | 483       | 0                               | 425.00        |
| 07/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 860       | 1                             | 860       | 1                               | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 1625      | 1                             | 1625      | 1                               | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 257       | 0                             | 257       | 0                               | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 0.00          |
| 07/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 108       | 0                             | 108       | 0                               | 0.00          |
| 07/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 7.99      | 124.6746                      | 7.9930    | 124.6746                        | 2,501.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 10393     | 12                            | 10393     | 12                              | 0.00          |
| 07/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 10031     | 12                            | 10031     | 12                              | 0.00          |
| 07/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 10759     | 12                            | 10759     | 12                              | 0.00          |
| 07/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 897       | 1                             | 897       | 1                               | 0.00          |
| 07/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1051      | 1                             | 1051      | 1                               | 0.00          |
| 07/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 971       | 1                             | 971       | 1                               | 0.00          |
| 07/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.05      | 126.5465                      | 8.0510    | 126.5465                        | 0.00          |
| 07/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 10788     | 12                            | 10788     | 12                              | 0.00          |
| 07/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 10463     | 12                            | 10463     | 12                              | 0.00          |
| 07/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 11116     | 13                            | 11116     | 13                              | 0.00          |
| 07/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 1918      | 2                             | 1918      | 2                               | 0.00          |
| 07/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 2139      | 2                             | 2139      | 2                               | 0.00          |
| 07/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 2026      | 2                             | 2026      | 2                               | 0.00          |
| 07/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.10      | 123.2558                      | 8.1010    | 123.2558                        | 0.00          |
| 07/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 9531      | 11                            | 9531      | 11                              | 0.00          |
| 07/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 9825      | 11                            | 9825      | 11                              | 0.00          |
| 07/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 9242      | 10                            | 9242      | 10                              | 0.00          |
| 07/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3691      | 3                             | 3691      | 3                               | 0.00          |
| 07/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3383      | 3                             | 3383      | 3                               | 0.00          |
| 07/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3533      | 3                             | 3533      | 3                               | 0.00          |
| 07/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.21    | 214.2761                      | 214.2146  | 214.2761                        | 0.00          |
| 07/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2215      | 2                             | 2215      | 2                               | 0.00          |
| 07/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2265      | 2                             | 2265      | 2                               | 0.00          |
| 07/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2165      | 2                             | 2165      | 2                               | 0.00          |
| 07/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 245.74    | 245.7732                      | 245.7409  | 245.7732                        | 183.00        |
| 07/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 7241      | 7                             | 7241      | 7                               | 0.00          |
| 07/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 7191      | 7                             | 7191      | 7                               | 0.00          |
| 07/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 7291      | 7                             | 7291      | 7                               | 0.00          |
| 07/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.17      | 111.0173                      | 6.1690    | 111.0173                        | 3,090.00      |
| 07/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 5189      | 6                             | 5189      | 6                               | 0.00          |
| 07/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 5326      | 6                             | 5326      | 6                               | 0.00          |
| 07/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 5052      | 6                             | 5052      | 6                               | 0.00          |
| 07/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.20      | 108.2279                      | 6.2020    | 108.2279                        | 0.00          |
| 07/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 5356      | 6                             | 5356      | 6                               | 0.00          |
| 07/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 5482      | 6                             | 5482      | 6                               | 0.00          |
| 07/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 5230      | 6                             | 5230      | 6                               | 0.00          |
| 07/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 07/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 07/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 07/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.21      | 109.8584                      | 6.2140    | 109.8584                        | 0.00          |
| 07/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3814      | 4                             | 3814      | 4                               | 0.00          |
| 07/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3923      | 4                             | 3923      | 4                               | 0.00          |
| 07/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3705      | 4                             | 3705      | 4                               | 0.00          |
| 07/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 07/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 87        | 0                             | 87        | 0                               | 0.00          |
| 07/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 07/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.19      | 107.1842                      | 6.1870    | 107.1842                        | 0.00          |
| 07/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3113      | 4                             | 3113      | 4                               | 0.00          |
| 07/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3019      | 3                             | 3019      | 3                               | 0.00          |
| 07/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3207      | 4                             | 3207      | 4                               | 0.00          |
| 07/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 07/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 07/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 207       | 0                             | 207       | 0                               | 0.00          |
| 07/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 185.95    | 185.9695                      | 185.9452  | 185.9695                        | 28,816.00     |
| 07/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 185445    | 185                           | 185445    | 185                             | 0.00          |
| 07/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 185395    | 185                           | 185395    | 185                             | 0.00          |
| 07/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 185495    | 186                           | 185495    | 186                             | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 185.96    | 186.0188                      | 185.9594  | 186.0188                        | 0.00          |
| 07/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 8959      | 9                             | 8959      | 9                               | 0.00          |
| 07/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 8909      | 9                             | 8909      | 9                               | 0.00          |
| 07/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9009      | 9                             | 9009      | 9                               | 0.00          |
| 07/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.27      | 106.6479                      | 7.2670    | 106.6479                        | 2,068.00      |
| 07/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 5775      | 7                             | 5775      | 7                               | 0.00          |
| 07/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 5554      | 6                             | 5554      | 6                               | 0.00          |
| 07/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 5996      | 7                             | 5996      | 7                               | 0.00          |
| 07/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 07/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 07/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 07/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.35      | 108.2046                      | 7.3490    | 108.2046                        | 0.00          |
| 07/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 6497      | 7                             | 6497      | 7                               | 0.00          |
| 07/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 6304      | 7                             | 6304      | 7                               | 0.00          |
| 07/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 6692      | 7                             | 6692      | 7                               | 0.00          |
| 07/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 221       | 0                             | 221       | 0                               | 0.00          |
| 07/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 262       | 0                             | 262       | 0                               | 0.00          |
| 07/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 240       | 0                             | 240       | 0                               | 0.00          |
| 07/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.42      | 105.6710                      | 7.4220    | 105.6710                        | 0.00          |
| 07/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6290      | 7                             | 6290      | 7                               | 0.00          |
| 07/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6119      | 7                             | 6119      | 7                               | 0.00          |
| 07/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6464      | 7                             | 6464      | 7                               | 0.00          |
| 07/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 549       | 0                             | 549       | 0                               | 0.00          |
| 07/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 619       | 0                             | 619       | 0                               | 0.00          |
| 07/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 582       | 0                             | 582       | 0                               | 0.00          |
| 07/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.48      | 107.3398                      | 7.4780    | 107.3398                        | 0.00          |
| 07/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5499      | 6                             | 5499      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5350      | 6                             | 5350      | 6                               | 0.00          |
| 07/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5648      | 6                             | 5648      | 6                               | 0.00          |
| 07/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1198      | 1                             | 1198      | 1                               | 0.00          |
| 07/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1305      | 1                             | 1305      | 1                               | 0.00          |
| 07/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1252      | 1                             | 1252      | 1                               | 0.00          |
| 07/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.50      | 106.6615                      | 7.5020    | 106.6615                        | 2,778.00      |
| 07/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 6645      | 8                             | 6645      | 8                               | 0.00          |
| 07/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 6895      | 8                             | 6895      | 8                               | 0.00          |
| 07/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 6395      | 7                             | 6395      | 7                               | 0.00          |
| 07/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 07/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 07/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 07/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.58      | 104.1832                      | 7.5810    | 104.1832                        | 0.00          |
| 07/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 7483      | 8                             | 7483      | 8                               | 0.00          |
| 07/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 7707      | 9                             | 7707      | 9                               | 0.00          |
| 07/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 7261      | 8                             | 7261      | 8                               | 0.00          |
| 07/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 249       | 0                             | 249       | 0                               | 0.00          |
| 07/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 207       | 0                             | 207       | 0                               | 0.00          |
| 07/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 227       | 0                             | 227       | 0                               | 0.00          |
| 07/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.65      | 105.7537                      | 7.6540    | 105.7537                        | 0.00          |
| 07/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6322      | 7                             | 6322      | 7                               | 0.00          |
| 07/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6521      | 7                             | 6521      | 7                               | 0.00          |
| 07/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6131      | 7                             | 6131      | 7                               | 0.00          |
| 07/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 891       | 1                             | 891       | 1                               | 0.00          |
| 07/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 797       | 1                             | 797       | 1                               | 0.00          |
| 07/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 840       | 1                             | 840       | 1                               | 0.00          |
| 07/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 7.71      | 103.3931                      | 7.7140    | 103.3931                        | 0.00          |
| 07/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5531      | 6                             | 5531      | 6                               | 0.00          |
| 07/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5698      | 6                             | 5698      | 6                               | 0.00          |
| 07/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5366      | 6                             | 5366      | 6                               | 0.00          |
| 07/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1764      | 1                             | 1764      | 1                               | 0.00          |
| 07/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1618      | 1                             | 1618      | 1                               | 0.00          |
| 07/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1690      | 1                             | 1690      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.00      | 105.7086                      | 5.9950    | 105.7086                        | 12,577.00     |
| 07/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 3537      | 4                             | 3537      | 4                               | 0.00          |
| 07/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 3438      | 4                             | 3438      | 4                               | 0.00          |
| 07/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 3635      | 4                             | 3635      | 4                               | 0.00          |
| 07/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.02      | 103.4870                      | 6.0150    | 103.4870                        | 0.00          |
| 07/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3567      | 4                             | 3567      | 4                               | 0.00          |
| 07/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3480      | 4                             | 3480      | 4                               | 0.00          |
| 07/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3653      | 4                             | 3653      | 4                               | 0.00          |
| 07/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 07/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 07/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 07/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.01      | 105.0473                      | 6.0090    | 105.0473                        | 0.00          |
| 07/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2485      | 3                             | 2485      | 3                               | 0.00          |
| 07/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2417      | 3                             | 2417      | 3                               | 0.00          |
| 07/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2554      | 3                             | 2554      | 3                               | 0.00          |
| 07/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 07/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 134       | 0                             | 134       | 0                               | 0.00          |
| 07/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 124       | 0                             | 124       | 0                               | 0.00          |
| 07/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 5.93      | 102.9403                      | 5.9320    | 102.9403                        | 0.00          |
| 07/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2024      | 2                             | 2024      | 2                               | 0.00          |
| 07/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1970      | 2                             | 1970      | 2                               | 0.00          |
| 07/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2079      | 2                             | 2079      | 2                               | 0.00          |
| 07/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 216       | 0                             | 216       | 0                               | 0.00          |
| 07/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 241       | 0                             | 241       | 0                               | 0.00          |
| 07/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 228       | 0                             | 228       | 0                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 7.69      | 100.7132                      | 7.6850    | 100.7132                        | 8,599.00      |
| 07/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 6091      | 7                             | 6091      | 7                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 6353      | 7                             | 6353      | 7                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 5831      | 7                             | 5831      | 7                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 2093      | 3                             | 2093      | 3                               | 2,000.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 3123      | 4                             | 3123      | 4                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 4058      | 5                             | 4058      | 5                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 518       | 1                             | 518       | 1                               | 900.00        |
| 07/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 2284      | 3                             | 2284      | 3                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 4303      | 5                             | 4303      | 5                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 1572      | 2                             | 1572      | 2                               | 300.00        |
| 07/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 737       | 0                             | 737       | 0                               | 300.00        |
| 07/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 199       | 0                             | 199       | 0                               | 900.00        |
| 07/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 1190      | 1                             | 1190      | 1                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 234       | 0                             | 234       | 0                               | 2,000.00      |
| 07/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 2822      | 2                             | 2822      | 2                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 429       | 0                             | 429       | 0                               | 2,000.00      |
| 07/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 836       | 1                             | 836       | 1                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 07/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 07/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 7.76      | 98.5441                       | 7.7620    | 98.5441                         | 0.00          |
| 07/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 7171      | 8                             | 7171      | 8                               | 0.00          |
| 07/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 7401      | 8                             | 7401      | 8                               | 0.00          |
| 07/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 6943      | 8                             | 6943      | 8                               | 0.00          |
| 07/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 420       | 0                             | 420       | 0                               | 0.00          |
| 07/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 354       | 0                             | 354       | 0                               | 0.00          |
| 07/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 386       | 0                             | 386       | 0                               | 0.00          |
| 07/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 7.84      | 100.0299                      | 7.8350    | 100.0299                        | 0.00          |
| 07/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6165      | 7                             | 6165      | 7                               | 0.00          |
| 07/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6361      | 7                             | 6361      | 7                               | 0.00          |
| 07/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5965      | 7                             | 5965      | 7                               | 0.00          |
| 07/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1288      | 1                             | 1288      | 1                               | 0.00          |
| 07/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1162      | 1                             | 1162      | 1                               | 0.00          |
| 07/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 07/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 7.90      | 97.9663                       | 7.8980    | 97.9663                         | 0.00          |
| 07/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6212      | 7                             | 6212      | 7                               | 0.00          |
| 07/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6394      | 7                             | 6394      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 6032      | 7                             | 6032      | 7                               | 0.00          |
| 07/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1804      | 1                             | 1804      | 1                               | 0.00          |
| 07/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1655      | 1                             | 1655      | 1                               | 0.00          |
| 07/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1728      | 1                             | 1728      | 1                               | 0.00          |
| 07/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 7.72      | 95.4206                       | 7.7220    | 95.4206                         | 7,108.00      |
| 07/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 6296      | 7                             | 6296      | 7                               | 0.00          |
| 07/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 6573      | 8                             | 6573      | 8                               | 0.00          |
| 07/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 6020      | 7                             | 6020      | 7                               | 0.00          |
| 07/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 2277      | 3                             | 2277      | 3                               | 1,995.00      |
| 07/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 7129      | 8                             | 7129      | 8                               | 0.00          |
| 07/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 3394      | 4                             | 3394      | 4                               | 665.00        |
| 07/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 4402      | 5                             | 4402      | 5                               | 0.00          |
| 07/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 236       | 0                             | 236       | 0                               | 665.00        |
| 07/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 41        | 0                             | 41        | 0                               | 1,995.00      |
| 07/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 432       | 0                             | 432       | 0                               | 0.00          |
| 07/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 07/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 849       | 1                             | 849       | 1                               | 0.00          |
| 07/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 07/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 72        | 0                             | 72        | 0                               | 0.00          |
| 07/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 7.79      | 96.8105                       | 7.7920    | 96.8105                         | 0.00          |
| 07/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 7546      | 9                             | 7546      | 9                               | 0.00          |
| 07/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 7303      | 8                             | 7303      | 8                               | 0.00          |
| 07/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 7790      | 9                             | 7790      | 9                               | 0.00          |
| 07/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 411       | 0                             | 411       | 0                               | 0.00          |
| 07/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 483       | 0                             | 483       | 0                               | 0.00          |
| 07/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 446       | 0                             | 446       | 0                               | 0.00          |
| 07/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 7.86      | 94.8728                       | 7.8570    | 94.8728                         | 0.00          |
| 07/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7535      | 9                             | 7535      | 9                               | 0.00          |
| 07/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7314      | 8                             | 7314      | 8                               | 0.00          |
| 07/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7758      | 9                             | 7758      | 9                               | 0.00          |
| 07/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 897       | 1                             | 897       | 1                               | 0.00          |
| 07/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1003      | 1                             | 1003      | 1                               | 0.00          |
| 07/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 949       | 1                             | 949       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 7.91      | 96.3754                       | 7.9120    | 96.3754                         | 0.00          |
| 07/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6641      | 8                             | 6641      | 8                               | 0.00          |
| 07/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 6445      | 7                             | 6445      | 7                               | 0.00          |
| 07/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6839      | 8                             | 6839      | 8                               | 0.00          |
| 07/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1783      | 1                             | 1783      | 1                               | 0.00          |
| 07/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1941      | 2                             | 1941      | 2                               | 0.00          |
| 07/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1861      | 2                             | 1861      | 2                               | 0.00          |
| 07/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.15      | 82.1635                       | 8.1470    | 82.1635                         | 1,383.00      |
| 07/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 5520      | 7                             | 5520      | 7                               | 0.00          |
| 07/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 5854      | 7                             | 5854      | 7                               | 0.00          |
| 07/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 5190      | 6                             | 5190      | 6                               | 0.00          |
| 07/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 521       | 0                             | 521       | 0                               | 0.00          |
| 07/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 387       | 0                             | 387       | 0                               | 0.00          |
| 07/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 450       | 0                             | 450       | 0                               | 0.00          |
| 07/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.20      | 83.3618                       | 8.1990    | 83.3618                         | 0.00          |
| 07/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 7716      | 9                             | 7716      | 9                               | 0.00          |
| 07/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 8012      | 9                             | 8012      | 9                               | 0.00          |
| 07/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 7424      | 9                             | 7424      | 9                               | 0.00          |
| 07/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 1254      | 1                             | 1254      | 1                               | 0.00          |
| 07/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1078      | 1                             | 1078      | 1                               | 0.00          |
| 07/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 1162      | 1                             | 1162      | 1                               | 0.00          |
| 07/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.25      | 81.4735                       | 8.2460    | 81.4735                         | 0.00          |
| 07/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 8150      | 9                             | 8150      | 9                               | 0.00          |
| 07/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 8421      | 10                            | 8421      | 10                              | 0.00          |
| 07/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 7883      | 9                             | 7883      | 9                               | 0.00          |
| 07/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 2133      | 2                             | 2133      | 2                               | 0.00          |
| 07/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1908      | 2                             | 1908      | 2                               | 0.00          |
| 07/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 2017      | 2                             | 2017      | 2                               | 0.00          |
| 07/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.29      | 82.7550                       | 8.2870    | 82.7550                         | 0.00          |
| 07/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 9966      | 11                            | 9966      | 11                              | 0.00          |
| 07/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 10229     | 11                            | 10229     | 11                              | 0.00          |
| 07/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 9706      | 11                            | 9706      | 11                              | 0.00          |
| 07/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2439      | 2                             | 2439      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2231      | 2                             | 2231      | 2                               | 0.00          |
| 07/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2332      | 2                             | 2332      | 2                               | 0.00          |
| 07/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 137.61    | 137.6317                      | 137.6137  | 137.6317                        | 600.00        |
| 07/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 6614      | 7                             | 6614      | 7                               | 0.00          |
| 07/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 6664      | 7                             | 6664      | 7                               | 0.00          |
| 07/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 6564      | 7                             | 6564      | 7                               | 0.00          |
| 07/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 113.07    | 112.9213                      | 113.0692  | 112.9213                        | 529.00        |
| 07/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111819    | 112                           | 111819    | 112                             | 0.00          |
| 07/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111769    | 112                           | 111769    | 112                             | 0.00          |
| 07/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111869    | 112                           | 111869    | 112                             | 0.00          |
| 07/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.36    | 113.2311                      | 113.3598  | 113.2311                        | 0.00          |
| 07/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2860      | 3                             | 2860      | 3                               | 0.00          |
| 07/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2810      | 3                             | 2810      | 3                               | 0.00          |
| 07/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2910      | 3                             | 2910      | 3                               | 0.00          |
| 07/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.71    | 111.5207                      | 111.7069  | 111.5207                        | 2,667.00      |
| 07/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 109207    | 109                           | 109207    | 109                             | 0.00          |
| 07/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 109157    | 109                           | 109157    | 109                             | 0.00          |
| 07/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 109257    | 109                           | 109257    | 109                             | 0.00          |
| 07/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.85    | 111.6794                      | 111.8473  | 111.6794                        | 0.00          |
| 07/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 3347      | 3                             | 3347      | 3                               | 0.00          |
| 07/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 3397      | 3                             | 3397      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 3297      | 3                             | 3297      | 3                               | 0.00          |
| 07/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.19      | 91.4492                       | 8.1870    | 91.4492                         | 0.00          |
| 07/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 4755      | 6                             | 4755      | 6                               | 0.00          |
| 07/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 5159      | 7                             | 5159      | 7                               | 0.00          |
| 07/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 4348      | 6                             | 4348      | 6                               | 0.00          |
| 07/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 07/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.25      | 92.7812                       | 8.2490    | 92.7812                         | 0.00          |
| 07/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 6175      | 8                             | 6175      | 8                               | 0.00          |
| 07/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 5784      | 7                             | 5784      | 7                               | 0.00          |
| 07/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 6563      | 8                             | 6563      | 8                               | 0.00          |
| 07/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.30      | 90.6362                       | 8.3020    | 90.6362                         | 0.00          |
| 07/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 7599      | 9                             | 7599      | 9                               | 0.00          |
| 07/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 7972      | 10                            | 7972      | 10                              | 0.00          |
| 07/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 7224      | 9                             | 7224      | 9                               | 0.00          |
| 07/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.35      | 92.0690                       | 8.3470    | 92.0690                         | 0.00          |
| 07/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 7184      | 9                             | 7184      | 9                               | 0.00          |
| 07/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 7556      | 9                             | 7556      | 9                               | 0.00          |
| 07/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6810      | 8                             | 6810      | 8                               | 0.00          |
| 07/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2011 | RZ02 On 03-November-11  | 1.00   | Call         | Bond Future        | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 07/09/2011 | RZ02 On 03-November-11  | 0.95   | Call         | Bond Future        | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 07/09/2011 | RZ02 On 03-November-11  | 1.05   | Call         | Bond Future        | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 07/09/2011 | RZ02 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | RZ02 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | RZ02 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | RZ11 On 03-November-11  |        |              | Bond Future        | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 07/09/2011 | RZ11 On 03-November-11  | 1.00   | Call         | Bond Future        | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 07/09/2011 | RZ11 On 03-November-11  | 1.05   | Call         | Bond Future        | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 07/09/2011 | RZ11 On 03-November-11  | 0.95   | Call         | Bond Future        | 961       | 1                             | 961       | 1                               | 0.00          |
| 07/09/2011 | RZ11 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | RZ11 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | RZ11 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 07/09/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 778       | 1                             | 778       | 1                               | 0.00          |
| 07/09/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 07/09/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 298       | 0                             | 298       | 0                               | 0.00          |
| 07/09/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 07/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 08/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 0908 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 414.39    | 410.6000                      | 414.3920  | 410.6000                        | 16.00         |
| 08/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 420.36    | 416.5130                      | 420.3580  | 416.5130                        | 0.00          |
| 08/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 380.34    | 377.1380                      | 380.3430  | 377.1380                        | 1,617.00      |
| 08/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 385.82    | 382.5690                      | 385.8190  | 382.5690                        | 0.00          |
| 08/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 08/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0003                        | 0.0002    | 0.0003                          | 22,388.00     |
| 08/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.30      | 0.3021                        | 0.3037    | 0.3021                          | 21,898.00     |
| 08/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.20      | 7.2008                        | 7.1989    | 7.2008                          | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 517       | 1                             | 517       | 1                               | 0.00          |
| 08/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 472       | 0                             | 472       | 0                               | 0.00          |
| 08/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 563       | 1                             | 563       | 1                               | 0.00          |
| 08/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 281       | 0                             | 281       | 0                               | 14,286.00     |
| 08/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 109       | 0                             | 109       | 0                               | 6,757.00      |
| 08/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 310       | 0                             | 310       | 0                               | 0.00          |
| 08/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 14        | 0                             | 14        | 0                               | 0.00          |
| 08/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 82        | 0                             | 82        | 0                               | 0.00          |
| 08/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 23        | 0                             | 23        | 0                               | 0.00          |
| 08/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 18        | 0                             | 18        | 0                               | 0.00          |
| 08/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 08/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 08/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 380.55    | 377.4790                      | 380.5520  | 377.4790                        | 162.00        |
| 08/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 235520    | 20                            | 235520    | 20                              | 0.00          |
| 08/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 235420    | 20                            | 235420    | 20                              | 0.00          |
| 08/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 235620    | 20                            | 235620    | 20                              | 0.00          |
| 08/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | GOVI On 02-February-12  |        |              | GOVI               | 386.03    | 382.9150                      | 386.0310  | 382.9150                        | 0.00          |
| 08/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 170310    | 14                            | 170310    | 14                              | 0.00          |
| 08/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 170210    | 14                            | 170210    | 14                              | 0.00          |
| 08/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 170410    | 14                            | 170410    | 14                              | 0.00          |
| 08/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 08/09/2011 | IGOV On 03-November-11  |        |              | Index Future       | 163.64    | 163.4010                      | 163.6350  | 163.4010                        | 83.00         |
| 08/09/2011 | IGOV On 02-February-12  |        |              | Index Future       | 165.99    | 165.7540                      | 165.9920  | 165.7540                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 449.18    | 449.1660                      | 449.1840  | 449.1660                        | 88.00         |
| 08/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 08/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 08/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 08/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 08/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 08/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 08/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.53      | 94.4700                       | 5.5300    | 94.4700                         | 16,389.00     |
| 08/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.42      | 94.5700                       | 5.4200    | 94.5700                         | 1,000.00      |
| 08/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.35      | 94.6100                       | 5.3500    | 94.6100                         | 1,000.00      |
| 08/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.26      | 94.6900                       | 5.2600    | 94.6900                         | 5,541.00      |
| 08/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.22      | 94.7400                       | 5.2200    | 94.7400                         | 0.00          |
| 08/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.18      | 94.7700                       | 5.1800    | 94.7700                         | 0.00          |
| 08/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.13      | 94.7900                       | 5.1300    | 94.7900                         | 1,340.00      |
| 08/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.14      | 94.7700                       | 5.1400    | 94.7700                         | 2,890.00      |
| 08/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.21      | 94.6500                       | 5.2100    | 94.6500                         | 44,760.00     |
| 08/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.34      | 94.5200                       | 5.3400    | 94.5200                         | 990.00        |
| 08/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.56      | 94.3100                       | 5.5600    | 94.3100                         | 790.00        |
| 08/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 5.77      | 94.0800                       | 5.7700    | 94.0800                         | 1,250.00      |
| 08/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 08/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 08/09/2011 | JN05 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | JN05 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/09/2011 | JN05 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | JN05 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/09/2011 | JN05 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | JN05 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | JN10 On 03-November-11 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 08/09/2011 | JN10 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | JN10 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | JN10 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/09/2011 | JN10 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | JN10 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 08/09/2011 | JN10 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 378.73    | 374.8360                      | 378.7260  | 374.8360                        | 0.00          |
| 08/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 384.18    | 380.2340                      | 384.1790  | 380.2340                        | 0.00          |
| 08/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 6.35      | 125.5240                      | 6.3460    | 125.5240                        | 16,680.00     |
| 08/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 7089      | 7                             | 7089      | 7                               | 0.00          |
| 08/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 7268      | 7                             | 7268      | 7                               | 0.00          |
| 08/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 6910      | 6                             | 6910      | 6                               | 0.00          |
| 08/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 1241      | 1                             | 1241      | 1                               | 1,200.00      |
| 08/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 2597      | 2                             | 2597      | 2                               | 400.00        |
| 08/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 2940      | 2                             | 2940      | 2                               | 0.00          |
| 08/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 4553      | 4                             | 4553      | 4                               | 0.00          |
| 08/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 9         | 0                             | 9         | 0                               | 1,200.00      |
| 08/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 69        | 0                             | 69        | 0                               | 400.00        |
| 08/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 102       | 0                             | 102       | 0                               | 0.00          |
| 08/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future  | 456       | 1                             | 456       | 1                               | 0.00          |
| 08/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.39      | 127.3299                      | 6.3920    | 127.3299                        | 0.00          |
| 08/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 7348      | 7                             | 7348      | 7                               | 0.00          |
| 08/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 7511      | 7                             | 7511      | 7                               | 0.00          |
| 08/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 7185      | 7                             | 7185      | 7                               | 0.00          |
| 08/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 1679      | 1                             | 1679      | 1                               | 0.00          |
| 08/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 766       | 1                             | 766       | 1                               | 130.00        |
| 08/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 2871      | 2                             | 2871      | 2                               | 0.00          |
| 08/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 525       | 1                             | 525       | 1                               | 130.00        |
| 08/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 1111      | 1                             | 1111      | 1                               | 130.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 2191      | 3                             | 2191      | 3                               | 0.00          |
| 08/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 08/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 08/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 08/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 6.42      | 122.4344                      | 6.4200    | 122.4344                        | 0.00          |
| 08/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 6106      | 6                             | 6106      | 6                               | 0.00          |
| 08/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 6253      | 6                             | 6253      | 6                               | 0.00          |
| 08/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 5960      | 5                             | 5960      | 5                               | 0.00          |
| 08/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 164       | 0                             | 164       | 0                               | 0.00          |
| 08/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 142       | 0                             | 142       | 0                               | 0.00          |
| 08/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 152       | 0                             | 152       | 0                               | 0.00          |
| 08/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 6.41      | 124.3804                      | 6.4140    | 124.3804                        | 0.00          |
| 08/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 5264      | 5                             | 5264      | 5                               | 0.00          |
| 08/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 5140      | 5                             | 5140      | 5                               | 0.00          |
| 08/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 5390      | 5                             | 5390      | 5                               | 0.00          |
| 08/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 432       | 1                             | 432       | 1                               | 0.00          |
| 08/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 477       | 1                             | 477       | 1                               | 0.00          |
| 08/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 454       | 1                             | 454       | 1                               | 0.00          |
| 08/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 7.80      | 126.4149                      | 7.8010    | 126.4149                        | 21,317.00     |
| 08/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 11519     | 10                            | 11519     | 10                              | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 11952     | 11                            | 11952     | 11                              | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 11086     | 10                            | 11086     | 10                              | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 9356      | 8                             | 9356      | 8                               | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 4177      | 3                             | 4177      | 3                               | 1,275.00      |
| 08/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 6026      | 5                             | 6026      | 5                               | 425.00        |
| 08/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 7654      | 7                             | 7654      | 7                               | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 12385     | 11                            | 12385     | 11                              | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 4885      | 4                             | 4885      | 4                               | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 2378      | 2                             | 2378      | 2                               | 250.00        |
| 08/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 3518      | 3                             | 3518      | 3                               | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 1503      | 2                             | 1503      | 2                               | 250.00        |
| 08/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 891       | 1                             | 891       | 1                               | 250.00        |
| 08/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 41        | 0                             | 41        | 0                               | 1,275.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 2388      | 3                             | 2388      | 3                               | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 308       | 0                             | 308       | 0                               | 425.00        |
| 08/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 579       | 1                             | 579       | 1                               | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 1167      | 2                             | 1167      | 2                               | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 74        | 0                             | 74        | 0                               | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 08/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 08/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 7.86      | 122.9420                      | 7.8600    | 122.9420                        | 2,501.00      |
| 08/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 11513     | 10                            | 11513     | 10                              | 0.00          |
| 08/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 11892     | 11                            | 11892     | 11                              | 0.00          |
| 08/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 11137     | 10                            | 11137     | 10                              | 0.00          |
| 08/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 671       | 0                             | 671       | 0                               | 6,000.00      |
| 08/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 3546      | 0                             | 3546      | 0                               | 6,000.00      |
| 08/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 12612     | 0                             | 12612     | 0                               | 0.00          |
| 08/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 828       | 1                             | 828       | 1                               | 0.00          |
| 08/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 4661      | 0                             | 4661      | 0                               | 0.00          |
| 08/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 701       | 1                             | 701       | 1                               | 0.00          |
| 08/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 762       | 1                             | 762       | 1                               | 0.00          |
| 08/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 7.92      | 124.7941                      | 7.9150    | 124.7941                        | 0.00          |
| 08/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 11818     | 11                            | 11818     | 11                              | 0.00          |
| 08/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 11480     | 10                            | 11480     | 10                              | 0.00          |
| 08/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 12159     | 11                            | 12159     | 11                              | 0.00          |
| 08/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 1625      | 2                             | 1625      | 2                               | 0.00          |
| 08/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 1820      | 2                             | 1820      | 2                               | 0.00          |
| 08/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 1720      | 2                             | 1720      | 2                               | 0.00          |
| 08/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 7.96      | 121.4833                      | 7.9600    | 121.4833                        | 0.00          |
| 08/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 10466     | 10                            | 10466     | 10                              | 0.00          |
| 08/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 10774     | 10                            | 10774     | 10                              | 0.00          |
| 08/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 10162     | 9                             | 10162     | 9                               | 0.00          |
| 08/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3249      | 4                             | 3249      | 4                               | 0.00          |
| 08/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 2970      | 3                             | 2970      | 3                               | 0.00          |
| 08/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3106      | 4                             | 3106      | 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 |
|------------|------------------|----------------|--------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R189 On          | 03-November-11 |        |        |              | Bond Future | 214.54    | 214.2146                      | 214.5360  | 214.2146                        | 0.00          |
| 08/09/2011 | R189 On          | 03-November-11 | 212.00 | Call   |              | Bond Future | 2536      | 2                             | 2536      | 2                               | 0.00          |
| 08/09/2011 | R189 On          | 03-November-11 | 211.95 | Call   |              | Bond Future | 2586      | 2                             | 2586      | 2                               | 0.00          |
| 08/09/2011 | R189 On          | 03-November-11 | 212.05 | Call   |              | Bond Future | 2486      | 2                             | 2486      | 2                               | 0.00          |
| 08/09/2011 | R189 On          | 03-November-11 | 212.05 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R189 On          | 03-November-11 | 211.95 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R189 On          | 03-November-11 | 212.00 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R197 On          | 03-November-11 |        |        |              | Bond Future | 246.44    | 245.7409                      | 246.4429  | 245.7409                        | 183.00        |
| 08/09/2011 | R197 On          | 03-November-11 | 238.50 | Call   |              | Bond Future | 7943      | 7                             | 7943      | 7                               | 0.00          |
| 08/09/2011 | R197 On          | 03-November-11 | 238.55 | Call   |              | Bond Future | 7893      | 7                             | 7893      | 7                               | 0.00          |
| 08/09/2011 | R197 On          | 03-November-11 | 238.45 | Call   |              | Bond Future | 7993      | 7                             | 7993      | 7                               | 0.00          |
| 08/09/2011 | R197 On          | 03-November-11 | 238.45 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R197 On          | 03-November-11 | 238.55 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R197 On          | 03-November-11 | 238.50 | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R201 On          | 03-November-11 |        |        |              | Bond Future | 6.01      | 110.5544                      | 6.0100    | 110.5544                        | 3,090.00      |
| 08/09/2011 | R201 On          | 03-November-11 | 8.00   | Call   |              | Bond Future | 5655      | 5                             | 5655      | 5                               | 0.00          |
| 08/09/2011 | R201 On          | 03-November-11 | 8.05   | Call   |              | Bond Future | 5792      | 5                             | 5792      | 5                               | 0.00          |
| 08/09/2011 | R201 On          | 03-November-11 | 7.95   | Call   |              | Bond Future | 5517      | 5                             | 5517      | 5                               | 0.00          |
| 08/09/2011 | R201 On          | 03-November-11 | 7.95   | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R201 On          | 03-November-11 | 8.05   | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R201 On          | 03-November-11 | 8.00   | Put    |              | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R201 On          | 02-February-12 |        |        |              | Bond Future | 6.03      | 107.7380                      | 6.0270    | 107.7380                        | 0.00          |
| 08/09/2011 | R201 On          | 02-February-12 | 8.25   | Call   |              | Bond Future | 5828      | 5                             | 5828      | 5                               | 0.00          |
| 08/09/2011 | R201 On          | 02-February-12 | 8.30   | Call   |              | Bond Future | 5954      | 5                             | 5954      | 5                               | 0.00          |
| 08/09/2011 | R201 On          | 02-February-12 | 8.20   | Call   |              | Bond Future | 5702      | 5                             | 5702      | 5                               | 0.00          |
| 08/09/2011 | R201 On          | 02-February-12 | 8.20   | Put    |              | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 08/09/2011 | R201 On          | 02-February-12 | 8.30   | Put    |              | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 08/09/2011 | R201 On          | 02-February-12 | 8.25   | Put    |              | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 08/09/2011 | R201 On          | 03-May-12      |        |        |              | Bond Future | 6.02      | 109.3569                      | 6.0210    | 109.3569                        | 0.00          |
| 08/09/2011 | R201 On          | 03-May-12      | 7.75   | Call   |              | Bond Future | 4261      | 4                             | 4261      | 4                               | 0.00          |
| 08/09/2011 | R201 On          | 03-May-12      | 7.80   | Call   |              | Bond Future | 4372      | 4                             | 4372      | 4                               | 0.00          |
| 08/09/2011 | R201 On          | 03-May-12      | 7.70   | Call   |              | Bond Future | 4149      | 4                             | 4149      | 4                               | 0.00          |
| 08/09/2011 | R201 On          | 03-May-12      | 7.70   | Put    |              | Bond Future | 70        | 0                             | 70        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 08/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 64        | 0                             | 64        | 0                               | 0.00          |
| 08/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 5.97      | 106.6848                      | 5.9720    | 106.6848                        | 0.00          |
| 08/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3538      | 3                             | 3538      | 3                               | 0.00          |
| 08/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3440      | 3                             | 3440      | 3                               | 0.00          |
| 08/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3636      | 3                             | 3636      | 3                               | 0.00          |
| 08/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 08/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 157       | 0                             | 157       | 0                               | 0.00          |
| 08/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 08/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 185.95    | 185.9452                      | 185.9541  | 185.9452                        | 28,816.00     |
| 08/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 185454    | 185                           | 185454    | 185                             | 0.00          |
| 08/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 185404    | 185                           | 185404    | 185                             | 0.00          |
| 08/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 185504    | 185                           | 185504    | 185                             | 0.00          |
| 08/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 185.97    | 185.9594                      | 185.9683  | 185.9594                        | 0.00          |
| 08/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 8968      | 9                             | 8968      | 9                               | 0.00          |
| 08/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 8918      | 9                             | 8918      | 9                               | 0.00          |
| 08/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9018      | 9                             | 9018      | 9                               | 0.00          |
| 08/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.11      | 105.8272                      | 7.1120    | 105.8272                        | 2,145.00      |
| 08/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 6516      | 6                             | 6516      | 6                               | 0.00          |
| 08/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 6293      | 6                             | 6293      | 6                               | 0.00          |
| 08/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 6740      | 6                             | 6740      | 6                               | 0.00          |
| 08/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 08/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 08/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 08/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.19      | 107.3514                      | 7.1850    | 107.3514                        | 0.00          |
| 08/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 7193      | 6                             | 7193      | 6                               | 0.00          |
| 08/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 6995      | 6                             | 6995      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 7393      | 7                             | 7393      | 7                               | 0.00          |
| 08/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 157       | 0                             | 157       | 0                               | 0.00          |
| 08/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 189       | 0                             | 189       | 0                               | 0.00          |
| 08/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 172       | 0                             | 172       | 0                               | 0.00          |
| 08/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.25      | 104.7988                      | 7.2480    | 104.7988                        | 0.00          |
| 08/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6946      | 6                             | 6946      | 6                               | 0.00          |
| 08/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6768      | 6                             | 6768      | 6                               | 0.00          |
| 08/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7125      | 6                             | 7125      | 6                               | 0.00          |
| 08/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 432       | 1                             | 432       | 1                               | 0.00          |
| 08/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 490       | 1                             | 490       | 1                               | 0.00          |
| 08/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 460       | 1                             | 460       | 1                               | 0.00          |
| 08/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.29      | 106.4653                      | 7.2930    | 106.4653                        | 0.00          |
| 08/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 6089      | 5                             | 6089      | 5                               | 0.00          |
| 08/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5934      | 5                             | 5934      | 5                               | 0.00          |
| 08/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 6246      | 6                             | 6246      | 6                               | 0.00          |
| 08/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1004      | 1                             | 1004      | 1                               | 0.00          |
| 08/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1097      | 1                             | 1097      | 1                               | 0.00          |
| 08/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1049      | 1                             | 1049      | 1                               | 0.00          |
| 08/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.35      | 105.7550                      | 7.3520    | 105.7550                        | 2,778.00      |
| 08/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 7467      | 7                             | 7467      | 7                               | 0.00          |
| 08/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 7718      | 7                             | 7718      | 7                               | 0.00          |
| 08/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 7214      | 6                             | 7214      | 6                               | 0.00          |
| 08/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 08/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 08/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 08/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.42      | 103.2465                      | 7.4240    | 103.2465                        | 0.00          |
| 08/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 8262      | 7                             | 8262      | 7                               | 0.00          |
| 08/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 8491      | 8                             | 8491      | 8                               | 0.00          |
| 08/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 8034      | 7                             | 8034      | 7                               | 0.00          |
| 08/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 178       | 0                             | 178       | 0                               | 0.00          |
| 08/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 147       | 0                             | 147       | 0                               | 0.00          |
| 08/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 161       | 0                             | 161       | 0                               | 0.00          |
| 08/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.49      | 104.7956                      | 7.4890    | 104.7956                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 7016      | 6                             | 7016      | 6                               | 0.00          |
| 08/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 7222      | 7                             | 7222      | 7                               | 0.00          |
| 08/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6817      | 6                             | 6817      | 6                               | 0.00          |
| 08/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 718       | 1                             | 718       | 1                               | 0.00          |
| 08/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 640       | 1                             | 640       | 1                               | 0.00          |
| 08/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 675       | 1                             | 675       | 1                               | 0.00          |
| 08/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 7.54      | 102.4315                      | 7.5410    | 102.4315                        | 0.00          |
| 08/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 6148      | 6                             | 6148      | 6                               | 0.00          |
| 08/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 6324      | 6                             | 6324      | 6                               | 0.00          |
| 08/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5974      | 5                             | 5974      | 5                               | 0.00          |
| 08/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1501      | 2                             | 1501      | 2                               | 0.00          |
| 08/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1374      | 2                             | 1374      | 2                               | 0.00          |
| 08/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1436      | 2                             | 1436      | 2                               | 0.00          |
| 08/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 5.84      | 105.3907                      | 5.8440    | 105.3907                        | 12,577.00     |
| 08/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 3849      | 4                             | 3849      | 4                               | 0.00          |
| 08/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 3750      | 3                             | 3750      | 3                               | 0.00          |
| 08/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 3947      | 4                             | 3947      | 4                               | 0.00          |
| 08/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 5.84      | 103.1450                      | 5.8440    | 103.1450                        | 0.00          |
| 08/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3878      | 4                             | 3878      | 4                               | 0.00          |
| 08/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3791      | 3                             | 3791      | 3                               | 0.00          |
| 08/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3965      | 4                             | 3965      | 4                               | 0.00          |
| 08/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 08/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 08/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 08/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 5.81      | 104.6942                      | 5.8100    | 104.6942                        | 0.00          |
| 08/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2771      | 2                             | 2771      | 2                               | 0.00          |
| 08/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2701      | 2                             | 2701      | 2                               | 0.00          |
| 08/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2842      | 3                             | 2842      | 3                               | 0.00          |
| 08/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 08/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 97        | 0                             | 97        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 89        | 0                             | 89        | 0                               | 0.00          |
| 08/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 5.70      | 102.5932                      | 5.6970    | 102.5932                        | 0.00          |
| 08/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2292      | 2                             | 2292      | 2                               | 0.00          |
| 08/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2235      | 2                             | 2235      | 2                               | 0.00          |
| 08/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2349      | 2                             | 2349      | 2                               | 0.00          |
| 08/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 161       | 0                             | 161       | 0                               | 0.00          |
| 08/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 181       | 0                             | 181       | 0                               | 0.00          |
| 08/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 171       | 0                             | 171       | 0                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 7.53      | 99.6625                       | 7.5250    | 99.6625                         | 8,999.00      |
| 08/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 7010      | 6                             | 7010      | 6                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 7277      | 6                             | 7277      | 6                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 6744      | 6                             | 6744      | 6                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 2745      | 2                             | 2745      | 2                               | 2,000.00      |
| 08/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 3898      | 3                             | 3898      | 3                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 4903      | 4                             | 4903      | 4                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 796       | 1                             | 796       | 1                               | 900.00        |
| 08/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 2964      | 2                             | 2964      | 2                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 5162      | 4                             | 5162      | 4                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 2134      | 2                             | 2134      | 2                               | 300.00        |
| 08/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 468       | 1                             | 468       | 1                               | 300.00        |
| 08/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 109       | 0                             | 109       | 0                               | 900.00        |
| 08/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 802       | 1                             | 802       | 1                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 2,000.00      |
| 08/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 2150      | 3                             | 2150      | 3                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 255       | 0                             | 255       | 0                               | 2,000.00      |
| 08/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 538       | 1                             | 538       | 1                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 08/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 08/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 7.60      | 97.4585                       | 7.5950    | 97.4585                         | 0.00          |
| 08/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 8027      | 7                             | 8027      | 7                               | 0.00          |
| 08/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 8265      | 7                             | 8265      | 7                               | 0.00          |
| 08/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 7791      | 7                             | 7791      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 304       | 0                             | 304       | 0                               | 0.00          |
| 08/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 255       | 0                             | 255       | 0                               | 0.00          |
| 08/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 278       | 0                             | 278       | 0                               | 0.00          |
| 08/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 7.66      | 98.9235                       | 7.6610    | 98.9235                         | 0.00          |
| 08/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6912      | 6                             | 6912      | 6                               | 0.00          |
| 08/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 7118      | 6                             | 7118      | 6                               | 0.00          |
| 08/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6703      | 6                             | 6703      | 6                               | 0.00          |
| 08/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1050      | 1                             | 1050      | 1                               | 0.00          |
| 08/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 942       | 1                             | 942       | 1                               | 0.00          |
| 08/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 997       | 1                             | 997       | 1                               | 0.00          |
| 08/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 7.72      | 96.8525                       | 7.7160    | 96.8525                         | 0.00          |
| 08/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6931      | 6                             | 6931      | 6                               | 0.00          |
| 08/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 7122      | 6                             | 7122      | 6                               | 0.00          |
| 08/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 6742      | 6                             | 6742      | 6                               | 0.00          |
| 08/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1521      | 2                             | 1521      | 2                               | 0.00          |
| 08/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1390      | 2                             | 1390      | 2                               | 0.00          |
| 08/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1454      | 2                             | 1454      | 2                               | 0.00          |
| 08/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 7.57      | 94.2991                       | 7.5680    | 94.2991                         | 7,108.00      |
| 08/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 7241      | 6                             | 7241      | 6                               | 0.00          |
| 08/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 7523      | 7                             | 7523      | 7                               | 0.00          |
| 08/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 6958      | 6                             | 6958      | 6                               | 0.00          |
| 08/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 2960      | 2                             | 2960      | 2                               | 1,995.00      |
| 08/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 8088      | 7                             | 8088      | 7                               | 0.00          |
| 08/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 4202      | 3                             | 4202      | 3                               | 665.00        |
| 08/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 5279      | 4                             | 5279      | 4                               | 0.00          |
| 08/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 133       | 0                             | 133       | 0                               | 665.00        |
| 08/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 1,995.00      |
| 08/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 260       | 0                             | 260       | 0                               | 0.00          |
| 08/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 08/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 08/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 08/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 08/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 7.63      | 95.6586                       | 7.6320    | 95.6586                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 8423      | 8                             | 8423      | 8                               | 0.00          |
| 08/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 8172      | 7                             | 8172      | 7                               | 0.00          |
| 08/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 8675      | 8                             | 8675      | 8                               | 0.00          |
| 08/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |
| 08/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |
| 08/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 328       | 0                             | 328       | 0                               | 0.00          |
| 08/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 7.69      | 93.6989                       | 7.6910    | 93.6989                         | 0.00          |
| 08/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 8359      | 8                             | 8359      | 8                               | 0.00          |
| 08/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 8129      | 7                             | 8129      | 7                               | 0.00          |
| 08/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 8590      | 8                             | 8590      | 8                               | 0.00          |
| 08/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 721       | 1                             | 721       | 1                               | 0.00          |
| 08/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 810       | 1                             | 810       | 1                               | 0.00          |
| 08/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 764       | 1                             | 764       | 1                               | 0.00          |
| 08/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 7.74      | 95.1866                       | 7.7390    | 95.1866                         | 0.00          |
| 08/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 7385      | 7                             | 7385      | 7                               | 0.00          |
| 08/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 7179      | 6                             | 7179      | 6                               | 0.00          |
| 08/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 7592      | 7                             | 7592      | 7                               | 0.00          |
| 08/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1509      | 2                             | 1509      | 2                               | 0.00          |
| 08/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1648      | 2                             | 1648      | 2                               | 0.00          |
| 08/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1577      | 2                             | 1577      | 2                               | 0.00          |
| 08/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.00      | 80.6906                       | 8.0040    | 80.6906                         | 1,383.00      |
| 08/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 6627      | 6                             | 6627      | 6                               | 0.00          |
| 08/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 6982      | 6                             | 6982      | 6                               | 0.00          |
| 08/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 6274      | 5                             | 6274      | 5                               | 0.00          |
| 08/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 323       | 1                             | 323       | 1                               | 0.00          |
| 08/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 233       | 0                             | 233       | 0                               | 0.00          |
| 08/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 275       | 0                             | 275       | 0                               | 0.00          |
| 08/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.05      | 81.8514                       | 8.0520    | 81.8514                         | 0.00          |
| 08/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 8761      | 8                             | 8761      | 8                               | 0.00          |
| 08/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 9072      | 8                             | 9072      | 8                               | 0.00          |
| 08/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 8453      | 7                             | 8453      | 7                               | 0.00          |
| 08/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 979       | 1                             | 979       | 1                               | 0.00          |
| 08/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 834       | 1                             | 834       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 904       | 1                             | 904       | 1                               | 0.00          |
| 08/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.10      | 79.9430                       | 8.0960    | 79.9430                         | 0.00          |
| 08/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 9133      | 8                             | 9133      | 8                               | 0.00          |
| 08/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 9418      | 8                             | 9418      | 8                               | 0.00          |
| 08/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 8851      | 8                             | 8851      | 8                               | 0.00          |
| 08/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1784      | 2                             | 1784      | 2                               | 0.00          |
| 08/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1589      | 2                             | 1589      | 2                               | 0.00          |
| 08/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1683      | 2                             | 1683      | 2                               | 0.00          |
| 08/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.13      | 81.2121                       | 8.1330    | 81.2121                         | 0.00          |
| 08/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 10979     | 10                            | 10979     | 10                              | 0.00          |
| 08/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 11252     | 10                            | 11252     | 10                              | 0.00          |
| 08/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 10706     | 10                            | 10706     | 10                              | 0.00          |
| 08/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2099      | 2                             | 2099      | 2                               | 0.00          |
| 08/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1914      | 2                             | 1914      | 2                               | 0.00          |
| 08/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2005      | 2                             | 2005      | 2                               | 0.00          |
| 08/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 137.62    | 137.6137                      | 137.6203  | 137.6137                        | 600.00        |
| 08/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 6620      | 7                             | 6620      | 7                               | 0.00          |
| 08/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 6670      | 7                             | 6670      | 7                               | 0.00          |
| 08/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 6570      | 7                             | 6570      | 7                               | 0.00          |
| 08/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 113.24    | 113.0692                      | 113.2427  | 113.0692                        | 529.00        |
| 08/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111993    | 112                           | 111993    | 112                             | 0.00          |
| 08/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111943    | 112                           | 111943    | 112                             | 0.00          |
| 08/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 112043    | 112                           | 112043    | 112                             | 0.00          |
| 08/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.54    | 113.3598                      | 113.5355  | 113.3598                        | 0.00          |
| 08/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 3036      | 3                             | 3036      | 3                               | 0.00          |
| 08/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2986      | 3                             | 2986      | 3                               | 0.00          |
| 08/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 3086      | 3                             | 3086      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.71    | 111.7069                      | 111.7122  | 111.7069                        | 2,667.00      |
| 08/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 109212    | 109                           | 109212    | 109                             | 0.00          |
| 08/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 109162    | 109                           | 109162    | 109                             | 0.00          |
| 08/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 109262    | 109                           | 109262    | 109                             | 0.00          |
| 08/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.85    | 111.8473                      | 111.8524  | 111.8473                        | 0.00          |
| 08/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 3352      | 3                             | 3352      | 3                               | 0.00          |
| 08/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 3402      | 3                             | 3402      | 3                               | 0.00          |
| 08/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 3302      | 3                             | 3302      | 3                               | 0.00          |
| 08/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.06      | 89.8984                       | 8.0590    | 89.8984                         | 0.00          |
| 08/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 5892      | 5                             | 5892      | 5                               | 0.00          |
| 08/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 6295      | 5                             | 6295      | 5                               | 0.00          |
| 08/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 5485      | 4                             | 5485      | 4                               | 0.00          |
| 08/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.12      | 91.1896                       | 8.1170    | 91.1896                         | 0.00          |
| 08/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 7331      | 6                             | 7331      | 6                               | 0.00          |
| 08/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 6941      | 6                             | 6941      | 6                               | 0.00          |
| 08/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 7719      | 7                             | 7719      | 7                               | 0.00          |
| 08/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.17      | 89.0201                       | 8.1670    | 89.0201                         | 0.00          |
| 08/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 8768      | 8                             | 8768      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 9141      | 8                             | 9141      | 8                               | 0.00          |
| 08/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 8392      | 7                             | 8392      | 7                               | 0.00          |
| 08/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.21      | 90.4363                       | 8.2080    | 90.4363                         | 0.00          |
| 08/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 8374      | 7                             | 8374      | 7                               | 0.00          |
| 08/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 8746      | 8                             | 8746      | 8                               | 0.00          |
| 08/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 8000      | 7                             | 8000      | 7                               | 0.00          |
| 08/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 08/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 08/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 08/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 08/09/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 08/09/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 08/09/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 08/09/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 08/09/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | RZ12 On 03-November-11 |        |              | Bond Future | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 08/09/2011 | RZ12 On 03-November-11 | 2.00   | Call         | Bond Future | 778       | 1                             | 778       | 1                               | 0.00          |
| 08/09/2011 | RZ12 On 03-November-11 | 2.05   | Call         | Bond Future | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 08/09/2011 | RZ12 On 03-November-11 | 1.95   | Call         | Bond Future | 298       | 0                             | 298       | 0                               | 0.00          |
| 08/09/2011 | RZ12 On 03-November-11 | 1.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | RZ12 On 03-November-11 | 2.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/09/2011 | RZ12 On 03-November-11 | 2.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 08/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 09/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 410.98    | 414.3920                      | 410.9790  | 414.3920                        | 16.00         |
| 09/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 416.90    | 420.3580                      | 416.8960  | 420.3580                        | 0.00          |
| 09/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 377.37    | 380.3430                      | 377.3720  | 380.3430                        | 1,615.00      |
| 09/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 382.81    | 385.8190                      | 382.8050  | 385.8190                        | 0.00          |
| 09/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C203 On 15-September-17 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 09/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0002                        | 0.0000    | 0.0002                          | 22,388.00     |
| 09/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.39      | 0.3037                        | 0.3939    | 0.3037                          | 21,898.00     |
| 09/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.31      | 7.1989                        | 7.3141    | 7.1989                          | 0.00          |
| 09/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 621       | 1                             | 621       | 1                               | 0.00          |
| 09/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 574       | 0                             | 574       | 0                               | 0.00          |
| 09/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 669       | 1                             | 669       | 1                               | 0.00          |
| 09/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 360       | 0                             | 360       | 0                               | 14,286.00     |
| 09/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 148       | 0                             | 148       | 0                               | 6,757.00      |
| 09/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 234       | 0                             | 234       | 0                               | 0.00          |
| 09/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 5         | 0                             | 5         | 0                               | 0.00          |
| 09/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 46        | 0                             | 46        | 0                               | 0.00          |
| 09/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 10        | 0                             | 10        | 0                               | 0.00          |
| 09/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 7         | 0                             | 7         | 0                               | 0.00          |
| 09/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 09/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 09/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 377.69    | 380.5520                      | 377.6870  | 380.5520                        | 162.00        |
| 09/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 206870    | 24                            | 206870    | 24                              | 0.00          |
| 09/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 206770    | 24                            | 206770    | 24                              | 0.00          |
| 09/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 206970    | 24                            | 206970    | 24                              | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | GOVI On 02-February-12  |        |              | GOVI                   | 383.13    | 386.0310                      | 383.1250  | 386.0310                        | 0.00          |
| 09/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI                   | 141250    | 17                            | 141250    | 17                              | 0.00          |
| 09/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI                   | 141150    | 17                            | 141150    | 17                              | 0.00          |
| 09/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI                   | 141350    | 17                            | 141350    | 17                              | 0.00          |
| 09/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 09/09/2011 | IGOV On 03-November-11  |        |              | Index Future           | 163.66    | 163.6350                      | 163.6640  | 163.6350                        | 83.00         |
| 09/09/2011 | IGOV On 02-February-12  |        |              | Index Future           | 166.02    | 165.9920                      | 166.0200  | 165.9920                        | 0.00          |
| 09/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 449.18    | 449.1840                      | 449.1840  | 449.1840                        | 88.00         |
| 09/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 09/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 09/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 09/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 09/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 09/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 09/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.53      | 94.4700                       | 5.5300    | 94.4700                         | 16,389.00     |
| 09/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.45      | 94.5800                       | 5.4500    | 94.5800                         | 1,000.00      |
| 09/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.38      | 94.6500                       | 5.3800    | 94.6500                         | 1,000.00      |
| 09/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.33      | 94.7400                       | 5.3300    | 94.7400                         | 5,541.00      |
| 09/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.28      | 94.7800                       | 5.2800    | 94.7800                         | 0.00          |
| 09/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.24      | 94.8200                       | 5.2400    | 94.8200                         | 0.00          |
| 09/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.21      | 94.8700                       | 5.2100    | 94.8700                         | 1,340.00      |
| 09/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.24      | 94.8600                       | 5.2400    | 94.8600                         | 2,890.00      |
| 09/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.36      | 94.7900                       | 5.3600    | 94.7900                         | 44,760.00     |
| 09/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.49      | 94.6600                       | 5.4900    | 94.6600                         | 990.00        |
| 09/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.71      | 94.4400                       | 5.7100    | 94.4400                         | 790.00        |
| 09/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 5.93      | 94.2300                       | 5.9300    | 94.2300                         | 1,250.00      |
| 09/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | JN02 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | JN02 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | JN02 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/09/2011 | JN02 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | JN02 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/09/2011 | JN02 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | JN05 On 03-November-11 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 09/09/2011 | JN05 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | JN05 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/09/2011 | JN05 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | JN05 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/09/2011 | JN05 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | JN05 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | JN10 On 03-November-11 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 09/09/2011 | JN10 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | JN10 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | JN10 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/09/2011 | JN10 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | JN10 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 09/09/2011 | JN10 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 375.21    | 378.7260                      | 375.2090  | 378.7260                        | 0.00          |
| 09/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 380.61    | 384.1790                      | 380.6110  | 384.1790                        | 0.00          |
| 09/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 6.50      | 126.0904                      | 6.5020    | 126.0904                        | 16,680.00     |
| 09/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 6489      | 7                             | 6489      | 7                               | 0.00          |
| 09/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 6668      | 7                             | 6668      | 7                               | 0.00          |
| 09/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 6309      | 7                             | 6309      | 7                               | 0.00          |
| 09/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 874       | 1                             | 874       | 1                               | 1,200.00      |
| 09/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 3962      | 5                             | 3962      | 5                               | 0.00          |
| 09/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 2072      | 3                             | 2072      | 3                               | 400.00        |
| 09/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 2395      | 3                             | 2395      | 3                               | 0.00          |
| 09/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 125       | 0                             | 125       | 0                               | 400.00        |
| 09/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 19        | 0                             | 19        | 0                               | 1,200.00      |
| 09/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 178       | 0                             | 178       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future | 690       | 0                             | 690       | 0                               | 0.00          |
| 09/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 09/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 09/09/2011 | R157 On 02-February-12 |        |              | Bond Future | 6.56      | 127.9091                      | 6.5630    | 127.9091                        | 0.00          |
| 09/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 6749      | 7                             | 6749      | 7                               | 0.00          |
| 09/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 6910      | 8                             | 6910      | 8                               | 0.00          |
| 09/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 6587      | 7                             | 6587      | 7                               | 0.00          |
| 09/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future | 571       | 1                             | 571       | 1                               | 130.00        |
| 09/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future | 2421      | 3                             | 2421      | 3                               | 0.00          |
| 09/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future | 1345      | 2                             | 1345      | 2                               | 0.00          |
| 09/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future | 1392      | 1                             | 1392      | 1                               | 130.00        |
| 09/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 2611      | 2                             | 2611      | 2                               | 0.00          |
| 09/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future | 691       | 1                             | 691       | 1                               | 130.00        |
| 09/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 09/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 09/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 09/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 6.61      | 123.0171                      | 6.6050    | 123.0171                        | 0.00          |
| 09/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 5540      | 6                             | 5540      | 6                               | 0.00          |
| 09/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 5683      | 6                             | 5683      | 6                               | 0.00          |
| 09/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 5397      | 6                             | 5397      | 6                               | 0.00          |
| 09/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 220       | 0                             | 220       | 0                               | 0.00          |
| 09/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 191       | 0                             | 191       | 0                               | 0.00          |
| 09/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 206       | 0                             | 206       | 0                               | 0.00          |
| 09/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 6.62      | 124.9732                      | 6.6180    | 124.9732                        | 0.00          |
| 09/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4743      | 5                             | 4743      | 5                               | 0.00          |
| 09/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4623      | 5                             | 4623      | 5                               | 0.00          |
| 09/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4864      | 5                             | 4864      | 5                               | 0.00          |
| 09/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 539       | 0                             | 539       | 0                               | 0.00          |
| 09/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 593       | 0                             | 593       | 0                               | 0.00          |
| 09/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 566       | 0                             | 566       | 0                               | 0.00          |
| 09/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 7.93      | 127.7167                      | 7.9330    | 127.7167                        | 21,317.00     |
| 09/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 10216     | 12                            | 10216     | 12                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 10643     | 12                            | 10643     | 12                              | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 9790      | 11                            | 9790      | 11                              | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 8101      | 9                             | 8101      | 9                               | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 3269      | 4                             | 3269      | 4                               | 1,275.00      |
| 09/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 4941      | 6                             | 4941      | 6                               | 425.00        |
| 09/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 6468      | 8                             | 6468      | 8                               | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 11070     | 12                            | 11070     | 12                              | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 1735      | 2                             | 1735      | 2                               | 250.00        |
| 09/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 2694      | 4                             | 2694      | 4                               | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 3900      | 5                             | 3900      | 5                               | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 1248      | 1                             | 1248      | 1                               | 250.00        |
| 09/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 2021      | 2                             | 2021      | 2                               | 250.00        |
| 09/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 1,275.00      |
| 09/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 3087      | 2                             | 3087      | 2                               | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 464       | 0                             | 464       | 0                               | 425.00        |
| 09/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 836       | 1                             | 836       | 1                               | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 1601      | 1                             | 1601      | 1                               | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 83        | 0                             | 83        | 0                               | 0.00          |
| 09/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 09/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.00      | 124.2709                      | 7.9970    | 124.2709                        | 2,501.00      |
| 09/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 10342     | 12                            | 10342     | 12                              | 0.00          |
| 09/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 10708     | 12                            | 10708     | 12                              | 0.00          |
| 09/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 9980      | 11                            | 9980      | 11                              | 0.00          |
| 09/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 2922      | 4                             | 2922      | 4                               | 6,000.00      |
| 09/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 498       | 1                             | 498       | 1                               | 6,000.00      |
| 09/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 13808     | 13                            | 13808     | 13                              | 0.00          |
| 09/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1040      | 1                             | 1040      | 1                               | 0.00          |
| 09/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 5405      | 5                             | 5405      | 5                               | 0.00          |
| 09/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 886       | 1                             | 886       | 1                               | 0.00          |
| 09/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 959       | 1                             | 959       | 1                               | 0.00          |
| 09/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.06      | 126.1298                      | 8.0550    | 126.1298                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 10741     | 12                            | 10741     | 12                              | 0.00          |
| 09/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 10416     | 11                            | 10416     | 11                              | 0.00          |
| 09/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 11069     | 12                            | 11069     | 12                              | 0.00          |
| 09/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 1910      | 2                             | 1910      | 2                               | 0.00          |
| 09/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 2131      | 2                             | 2131      | 2                               | 0.00          |
| 09/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 2018      | 2                             | 2018      | 2                               | 0.00          |
| 09/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.11      | 122.8457                      | 8.1050    | 122.8457                        | 0.00          |
| 09/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 9488      | 10                            | 9488      | 10                              | 0.00          |
| 09/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 9782      | 11                            | 9782      | 11                              | 0.00          |
| 09/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 9199      | 10                            | 9199      | 10                              | 0.00          |
| 09/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3686      | 3                             | 3686      | 3                               | 0.00          |
| 09/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3379      | 3                             | 3379      | 3                               | 0.00          |
| 09/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3529      | 3                             | 3529      | 3                               | 0.00          |
| 09/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.53    | 214.5360                      | 214.5348  | 214.5360                        | 0.00          |
| 09/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2535      | 3                             | 2535      | 3                               | 0.00          |
| 09/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2585      | 3                             | 2585      | 3                               | 0.00          |
| 09/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2485      | 2                             | 2485      | 2                               | 0.00          |
| 09/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 246.45    | 246.4429                      | 246.4547  | 246.4429                        | 183.00        |
| 09/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 7955      | 8                             | 7955      | 8                               | 0.00          |
| 09/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 7905      | 8                             | 7905      | 8                               | 0.00          |
| 09/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 8005      | 8                             | 8005      | 8                               | 0.00          |
| 09/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.17      | 111.0203                      | 6.1680    | 111.0203                        | 3,090.00      |
| 09/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 5192      | 6                             | 5192      | 6                               | 0.00          |
| 09/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 5054      | 6                             | 5054      | 6                               | 0.00          |
| 09/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 5329      | 6                             | 5329      | 6                               | 0.00          |
| 09/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R201 On 03-November-11 | 7.95   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.20      | 108.2116                      | 6.2010    | 108.2116                        | 0.00          |
| 09/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 5358      | 6                             | 5358      | 6                               | 0.00          |
| 09/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 5232      | 6                             | 5232      | 6                               | 0.00          |
| 09/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 5484      | 6                             | 5484      | 6                               | 0.00          |
| 09/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 09/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 09/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 09/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.21      | 109.8360                      | 6.2130    | 109.8360                        | 0.00          |
| 09/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3814      | 4                             | 3814      | 4                               | 0.00          |
| 09/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3924      | 4                             | 3924      | 4                               | 0.00          |
| 09/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3705      | 4                             | 3705      | 4                               | 0.00          |
| 09/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 103       | 0                             | 103       | 0                               | 0.00          |
| 09/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 85        | 0                             | 85        | 0                               | 0.00          |
| 09/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 93        | 0                             | 93        | 0                               | 0.00          |
| 09/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.19      | 107.1706                      | 6.1870    | 107.1706                        | 0.00          |
| 09/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3111      | 4                             | 3111      | 4                               | 0.00          |
| 09/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3017      | 3                             | 3017      | 3                               | 0.00          |
| 09/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3206      | 4                             | 3206      | 4                               | 0.00          |
| 09/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 191       | 0                             | 191       | 0                               | 0.00          |
| 09/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 220       | 0                             | 220       | 0                               | 0.00          |
| 09/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 09/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 185.96    | 185.9541                      | 185.9630  | 185.9541                        | 30,266.00     |
| 09/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 185463    | 185                           | 185463    | 185                             | 0.00          |
| 09/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 185413    | 185                           | 185413    | 185                             | 0.00          |
| 09/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 185513    | 186                           | 185513    | 186                             | 0.00          |
| 09/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 185.98    | 185.9683                      | 185.9769  | 185.9683                        | 0.00          |
| 09/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 8977      | 9                             | 8977      | 9                               | 0.00          |
| 09/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 8927      | 9                             | 8927      | 9                               | 0.00          |
| 09/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9027      | 9                             | 9027      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.25      | 106.5796                      | 7.2450    | 106.5796                        | 2,145.00      |
| 09/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 5877      | 7                             | 5877      | 7                               | 0.00          |
| 09/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 6099      | 7                             | 6099      | 7                               | 0.00          |
| 09/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 5655      | 6                             | 5655      | 6                               | 0.00          |
| 09/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 09/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 09/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 09/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.33      | 108.1156                      | 7.3260    | 108.1156                        | 0.00          |
| 09/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 6588      | 7                             | 6588      | 7                               | 0.00          |
| 09/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 6783      | 7                             | 6783      | 7                               | 0.00          |
| 09/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 6394      | 7                             | 6394      | 7                               | 0.00          |
| 09/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 09/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 09/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 09/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.40      | 105.5766                      | 7.3970    | 105.5766                        | 0.00          |
| 09/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6377      | 7                             | 6377      | 7                               | 0.00          |
| 09/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6204      | 7                             | 6204      | 7                               | 0.00          |
| 09/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6551      | 7                             | 6551      | 7                               | 0.00          |
| 09/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 525       | 0                             | 525       | 0                               | 0.00          |
| 09/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 593       | 0                             | 593       | 0                               | 0.00          |
| 09/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 558       | 0                             | 558       | 0                               | 0.00          |
| 09/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.45      | 107.2579                      | 7.4520    | 107.2579                        | 0.00          |
| 09/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5573      | 6                             | 5573      | 6                               | 0.00          |
| 09/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5424      | 6                             | 5424      | 6                               | 0.00          |
| 09/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5724      | 6                             | 5724      | 6                               | 0.00          |
| 09/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1163      | 1                             | 1163      | 1                               | 0.00          |
| 09/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1268      | 1                             | 1268      | 1                               | 0.00          |
| 09/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1215      | 1                             | 1215      | 1                               | 0.00          |
| 09/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.48      | 106.5888                      | 7.4800    | 106.5888                        | 2,778.00      |
| 09/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 6762      | 7                             | 6762      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 6512      | 7                             | 6512      | 7                               | 0.00          |
| 09/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 7013      | 8                             | 7013      | 8                               | 0.00          |
| 09/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 09/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 09/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 09/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.56      | 104.0912                      | 7.5580    | 104.0912                        | 0.00          |
| 09/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 7590      | 8                             | 7590      | 8                               | 0.00          |
| 09/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 7367      | 8                             | 7367      | 8                               | 0.00          |
| 09/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 7815      | 8                             | 7815      | 8                               | 0.00          |
| 09/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 09/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 232       | 0                             | 232       | 0                               | 0.00          |
| 09/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 211       | 0                             | 211       | 0                               | 0.00          |
| 09/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.63      | 105.6543                      | 7.6290    | 105.6543                        | 0.00          |
| 09/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6418      | 7                             | 6418      | 7                               | 0.00          |
| 09/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6617      | 7                             | 6617      | 7                               | 0.00          |
| 09/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6225      | 7                             | 6225      | 7                               | 0.00          |
| 09/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 855       | 1                             | 855       | 1                               | 0.00          |
| 09/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 764       | 1                             | 764       | 1                               | 0.00          |
| 09/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 806       | 1                             | 806       | 1                               | 0.00          |
| 09/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 7.69      | 103.3020                      | 7.6890    | 103.3020                        | 0.00          |
| 09/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5610      | 6                             | 5610      | 6                               | 0.00          |
| 09/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5778      | 6                             | 5778      | 6                               | 0.00          |
| 09/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5443      | 6                             | 5443      | 6                               | 0.00          |
| 09/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1715      | 2                             | 1715      | 2                               | 0.00          |
| 09/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1573      | 1                             | 1573      | 1                               | 0.00          |
| 09/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1643      | 1                             | 1643      | 1                               | 0.00          |
| 09/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.01      | 105.7024                      | 6.0110    | 105.7024                        | 12,577.00     |
| 09/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 3504      | 4                             | 3504      | 4                               | 0.00          |
| 09/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 3602      | 4                             | 3602      | 4                               | 0.00          |
| 09/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 3405      | 4                             | 3405      | 4                               | 0.00          |
| 09/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R206 On 03-November-11 | 7.75   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.03      | 103.4594                      | 6.0330    | 103.4594                        | 0.00          |
| 09/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3534      | 4                             | 3534      | 4                               | 0.00          |
| 09/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3620      | 4                             | 3620      | 4                               | 0.00          |
| 09/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3447      | 4                             | 3447      | 4                               | 0.00          |
| 09/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 09/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 09/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 09/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.03      | 105.0150                      | 6.0300    | 105.0150                        | 0.00          |
| 09/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2454      | 3                             | 2454      | 3                               | 0.00          |
| 09/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2386      | 3                             | 2386      | 3                               | 0.00          |
| 09/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2522      | 3                             | 2522      | 3                               | 0.00          |
| 09/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 0.00          |
| 09/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 136       | 0                             | 136       | 0                               | 0.00          |
| 09/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 126       | 0                             | 126       | 0                               | 0.00          |
| 09/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 5.96      | 102.9181                      | 5.9580    | 102.9181                        | 0.00          |
| 09/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1994      | 2                             | 1994      | 2                               | 0.00          |
| 09/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1939      | 2                             | 1939      | 2                               | 0.00          |
| 09/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2048      | 2                             | 2048      | 2                               | 0.00          |
| 09/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 220       | 0                             | 220       | 0                               | 0.00          |
| 09/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 09/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 234       | 0                             | 234       | 0                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 7.66      | 100.6116                      | 7.6630    | 100.6116                        | 8,999.00      |
| 09/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 6211      | 7                             | 6211      | 7                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 6474      | 7                             | 6474      | 7                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 5949      | 7                             | 5949      | 7                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 2156      | 3                             | 2156      | 3                               | 2,000.00      |
| 09/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 3208      | 4                             | 3208      | 4                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 4159      | 5                             | 4159      | 5                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 532       | 1                             | 532       | 1                               | 900.00        |
| 09/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 1620      | 2                             | 1620      | 2                               | 300.00        |
| 09/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 2351      | 3                             | 2351      | 3                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 4407      | 5                             | 4407      | 5                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 173       | 0                             | 173       | 0                               | 900.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 674       | 0                             | 674       | 0                               | 300.00        |
| 09/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 1108      | 1                             | 1108      | 1                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 205       | 0                             | 205       | 0                               | 2,000.00      |
| 09/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 2706      | 2                             | 2706      | 2                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 384       | 0                             | 384       | 0                               | 2,000.00      |
| 09/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 769       | 1                             | 769       | 1                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 09/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 09/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 7.74      | 98.4221                       | 7.7390    | 98.4221                         | 0.00          |
| 09/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 7279      | 8                             | 7279      | 8                               | 0.00          |
| 09/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 7049      | 8                             | 7049      | 8                               | 0.00          |
| 09/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 7510      | 8                             | 7510      | 8                               | 0.00          |
| 09/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 331       | 0                             | 331       | 0                               | 0.00          |
| 09/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 394       | 0                             | 394       | 0                               | 0.00          |
| 09/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 09/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 7.81      | 99.8999                       | 7.8110    | 99.8999                         | 0.00          |
| 09/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6255      | 7                             | 6255      | 7                               | 0.00          |
| 09/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6453      | 7                             | 6453      | 7                               | 0.00          |
| 09/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6054      | 7                             | 6054      | 7                               | 0.00          |
| 09/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1243      | 1                             | 1243      | 1                               | 0.00          |
| 09/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1120      | 1                             | 1120      | 1                               | 0.00          |
| 09/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1182      | 1                             | 1182      | 1                               | 0.00          |
| 09/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 7.87      | 97.8454                       | 7.8730    | 97.8454                         | 0.00          |
| 09/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6299      | 7                             | 6299      | 7                               | 0.00          |
| 09/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6482      | 7                             | 6482      | 7                               | 0.00          |
| 09/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 6118      | 7                             | 6118      | 7                               | 0.00          |
| 09/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1754      | 2                             | 1754      | 2                               | 0.00          |
| 09/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1608      | 1                             | 1608      | 1                               | 0.00          |
| 09/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1680      | 1                             | 1680      | 1                               | 0.00          |
| 09/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 7.72      | 95.2795                       | 7.7160    | 95.2795                         | 7,108.00      |
| 09/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 6326      | 7                             | 6326      | 7                               | 0.00          |
| 09/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 6604      | 8                             | 6604      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 6049      | 7                             | 6049      | 7                               | 0.00          |
| 09/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 2279      | 3                             | 2279      | 3                               | 1,995.00      |
| 09/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 3406      | 4                             | 3406      | 4                               | 665.00        |
| 09/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 4422      | 5                             | 4422      | 5                               | 0.00          |
| 09/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 7162      | 8                             | 7162      | 8                               | 0.00          |
| 09/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 1,995.00      |
| 09/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 218       | 0                             | 218       | 0                               | 665.00        |
| 09/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 406       | 0                             | 406       | 0                               | 0.00          |
| 09/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 77        | 0                             | 77        | 0                               | 0.00          |
| 09/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 09/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 09/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 64        | 0                             | 64        | 0                               | 0.00          |
| 09/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 7.79      | 96.6538                       | 7.7860    | 96.6538                         | 0.00          |
| 09/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 7568      | 8                             | 7568      | 8                               | 0.00          |
| 09/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 7814      | 9                             | 7814      | 9                               | 0.00          |
| 09/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 7325      | 8                             | 7325      | 8                               | 0.00          |
| 09/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 468       | 0                             | 468       | 0                               | 0.00          |
| 09/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 398       | 0                             | 398       | 0                               | 0.00          |
| 09/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 431       | 0                             | 431       | 0                               | 0.00          |
| 09/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 7.85      | 94.7075                       | 7.8500    | 94.7075                         | 0.00          |
| 09/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7560      | 8                             | 7560      | 8                               | 0.00          |
| 09/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7338      | 8                             | 7338      | 8                               | 0.00          |
| 09/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7783      | 9                             | 7783      | 9                               | 0.00          |
| 09/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 880       | 1                             | 880       | 1                               | 0.00          |
| 09/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 985       | 1                             | 985       | 1                               | 0.00          |
| 09/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 931       | 1                             | 931       | 1                               | 0.00          |
| 09/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 7.91      | 96.2138                       | 7.9050    | 96.2138                         | 0.00          |
| 09/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6661      | 7                             | 6661      | 7                               | 0.00          |
| 09/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 6464      | 7                             | 6464      | 7                               | 0.00          |
| 09/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6859      | 8                             | 6859      | 8                               | 0.00          |
| 09/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1762      | 2                             | 1762      | 2                               | 0.00          |
| 09/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1919      | 2                             | 1919      | 2                               | 0.00          |
| 09/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1839      | 2                             | 1839      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.12      | 81.9725                       | 8.1200    | 81.9725                         | 1,383.00      |
| 09/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 5702      | 7                             | 5702      | 7                               | 0.00          |
| 09/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 5366      | 6                             | 5366      | 6                               | 0.00          |
| 09/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 6042      | 7                             | 6042      | 7                               | 0.00          |
| 09/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 335       | 0                             | 335       | 0                               | 0.00          |
| 09/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 457       | 0                             | 457       | 0                               | 0.00          |
| 09/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 392       | 0                             | 392       | 0                               | 0.00          |
| 09/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.17      | 83.1549                       | 8.1710    | 83.1549                         | 0.00          |
| 09/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 7893      | 9                             | 7893      | 9                               | 0.00          |
| 09/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 7597      | 8                             | 7597      | 8                               | 0.00          |
| 09/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 8192      | 9                             | 8192      | 9                               | 0.00          |
| 09/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1012      | 1                             | 1012      | 1                               | 0.00          |
| 09/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 1181      | 1                             | 1181      | 1                               | 0.00          |
| 09/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 1093      | 1                             | 1093      | 1                               | 0.00          |
| 09/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.22      | 81.2597                       | 8.2190    | 81.2597                         | 0.00          |
| 09/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 8307      | 9                             | 8307      | 9                               | 0.00          |
| 09/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 8581      | 9                             | 8581      | 9                               | 0.00          |
| 09/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 8037      | 9                             | 8037      | 9                               | 0.00          |
| 09/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 2053      | 2                             | 2053      | 2                               | 0.00          |
| 09/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1834      | 2                             | 1834      | 2                               | 0.00          |
| 09/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1940      | 2                             | 1940      | 2                               | 0.00          |
| 09/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.26      | 82.5519                       | 8.2590    | 82.5519                         | 0.00          |
| 09/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 10133     | 11                            | 10133     | 11                              | 0.00          |
| 09/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 10398     | 11                            | 10398     | 11                              | 0.00          |
| 09/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 9870      | 11                            | 9870      | 11                              | 0.00          |
| 09/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2362      | 2                             | 2362      | 2                               | 0.00          |
| 09/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2159      | 2                             | 2159      | 2                               | 0.00          |
| 09/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2258      | 2                             | 2258      | 2                               | 0.00          |
| 09/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 137.81    | 137.6203                      | 137.8128  | 137.6203                        | 600.00        |
| 09/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 6813      | 7                             | 6813      | 7                               | 0.00          |
| 09/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 6863      | 7                             | 6863      | 7                               | 0.00          |
| 09/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 6763      | 7                             | 6763      | 7                               | 0.00          |
| 09/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 113.25    | 113.2427                      | 113.2453  | 113.2427                        | 529.00        |
| 09/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111995    | 112                           | 111995    | 112                             | 0.00          |
| 09/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 112045    | 112                           | 112045    | 112                             | 0.00          |
| 09/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111945    | 112                           | 111945    | 112                             | 0.00          |
| 09/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.54    | 113.5355                      | 113.5380  | 113.5355                        | 0.00          |
| 09/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 3038      | 3                             | 3038      | 3                               | 0.00          |
| 09/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2988      | 3                             | 2988      | 3                               | 0.00          |
| 09/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 3088      | 3                             | 3088      | 3                               | 0.00          |
| 09/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.72    | 111.7122                      | 111.7174  | 111.7122                        | 2,667.00      |
| 09/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 109217    | 109                           | 109217    | 109                             | 0.00          |
| 09/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 109167    | 109                           | 109167    | 109                             | 0.00          |
| 09/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 109267    | 109                           | 109267    | 109                             | 0.00          |
| 09/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.86    | 111.8524                      | 111.8575  | 111.8524                        | 0.00          |
| 09/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 3358      | 3                             | 3358      | 3                               | 0.00          |
| 09/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 3408      | 3                             | 3408      | 3                               | 0.00          |
| 09/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 3308      | 3                             | 3308      | 3                               | 0.00          |
| 09/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.18      | 91.0353                       | 8.1810    | 91.0353                         | 0.00          |
| 09/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 4808      | 6                             | 4808      | 6                               | 0.00          |
| 09/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 5211      | 6                             | 5211      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 4401      | 5                             | 4401      | 5                               | 0.00          |
| 09/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.24      | 92.3462                       | 8.2420    | 92.3462                         | 0.00          |
| 09/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 6236      | 7                             | 6236      | 7                               | 0.00          |
| 09/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 6624      | 8                             | 6624      | 8                               | 0.00          |
| 09/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 5845      | 7                             | 5845      | 7                               | 0.00          |
| 09/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.30      | 90.1888                       | 8.2950    | 90.1888                         | 0.00          |
| 09/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 7659      | 9                             | 7659      | 9                               | 0.00          |
| 09/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 8032      | 9                             | 8032      | 9                               | 0.00          |
| 09/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 7284      | 8                             | 7284      | 8                               | 0.00          |
| 09/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.34      | 91.6264                       | 8.3400    | 91.6264                         | 0.00          |
| 09/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 7244      | 8                             | 7244      | 8                               | 0.00          |
| 09/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 7616      | 9                             | 7616      | 9                               | 0.00          |
| 09/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6869      | 8                             | 6869      | 8                               | 0.00          |
| 09/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 09/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 09/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 09/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 09/09/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/09/2011 | RZ11 On 03-November-11  | 1.00   | Call         | Bond Future        | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 09/09/2011 | RZ11 On 03-November-11  | 1.05   | Call         | Bond Future        | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 09/09/2011 | RZ11 On 03-November-11  | 0.95   | Call         | Bond Future        | 961       | 1                             | 961       | 1                               | 0.00          |
| 09/09/2011 | RZ11 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | RZ11 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | RZ11 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 09/09/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 778       | 1                             | 778       | 1                               | 0.00          |
| 09/09/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 09/09/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 298       | 0                             | 298       | 0                               | 0.00          |
| 09/09/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 09/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 12/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 405.60    | 410.9790                      | 405.6020  | 410.9790                        | 16.00         |
| 12/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 411.44    | 416.8960                      | 411.4390  | 416.8960                        | 0.00          |
| 12/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 372.32    | 377.3720                      | 372.3180  | 377.3720                        | 1,615.00      |
| 12/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 377.68    | 382.8050                      | 377.6750  | 382.8050                        | 0.00          |
| 12/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 12/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 22,388.00     |
| 12/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.48      | 0.3939                        | 0.4810    | 0.3939                          | 21,898.00     |
| 12/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.43      | 7.3141                        | 7.4270    | 7.3141                          | 0.00          |
| 12/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 731       | 1                             | 731       | 1                               | 0.00          |
| 12/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 682       | 1                             | 682       | 1                               | 0.00          |
| 12/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 780       | 1                             | 780       | 1                               | 0.00          |
| 12/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 453       | 0                             | 453       | 0                               | 14,286.00     |
| 12/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 196       | 0                             | 196       | 0                               | 6,757.00      |
| 12/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 169       | 0                             | 169       | 0                               | 0.00          |
| 12/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 3         | 0                             | 3         | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 26        | 0                             | 26        | 0                               | 0.00          |
| 12/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 5         | 0                             | 5         | 0                               | 0.00          |
| 12/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 4         | 0                             | 4         | 0                               | 0.00          |
| 12/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 12/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 12/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 372.94    | 377.6870                      | 372.9400  | 377.6870                        | 162.00        |
| 12/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 159400    | 21                            | 159400    | 21                              | 0.00          |
| 12/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 159300    | 21                            | 159300    | 21                              | 0.00          |
| 12/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 159500    | 21                            | 159500    | 21                              | 0.00          |
| 12/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | GOVI On 02-February-12  |        |              | GOVI               | 378.31    | 383.1250                      | 378.3070  | 383.1250                        | 0.00          |
| 12/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 93070     | 14                            | 93070     | 14                              | 0.00          |
| 12/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 92970     | 14                            | 92970     | 14                              | 0.00          |
| 12/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 93170     | 14                            | 93170     | 14                              | 0.00          |
| 12/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 12/09/2011 | IGOV On 03-November-11  |        |              | Index Future       | 163.71    | 163.6640                      | 163.7120  | 163.6640                        | 83.00         |
| 12/09/2011 | IGOV On 02-February-12  |        |              | Index Future       | 166.07    | 166.0200                      | 166.0680  | 166.0200                        | 0.00          |
| 12/09/2011 | ILBI On 02-February-12  |        |              | Index Future       | 449.18    | 449.1840                      | 449.1840  | 449.1840                        | 88.00         |
| 12/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 12/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 12/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 12/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 12/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 12/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 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 |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | JBAF On          | 21-September-11 |        |              | Jibar Tradeable Future | 5.54      | 94.4700                       | 5.5400    | 94.4700                         | 16,389.00     |
| 12/09/2011 | JBAF On          | 19-October-11   |        |              | Jibar Tradeable Future | 5.46      | 94.5500                       | 5.4600    | 94.5500                         | 1,000.00      |
| 12/09/2011 | JBAF On          | 16-November-11  |        |              | Jibar Tradeable Future | 5.42      | 94.6200                       | 5.4200    | 94.6200                         | 1,000.00      |
| 12/09/2011 | JBAF On          | 21-December-11  |        |              | Jibar Tradeable Future | 5.38      | 94.6700                       | 5.3800    | 94.6700                         | 5,541.00      |
| 12/09/2011 | JBAF On          | 18-January-12   |        |              | Jibar Tradeable Future | 5.36      | 94.7200                       | 5.3600    | 94.7200                         | 0.00          |
| 12/09/2011 | JBAF On          | 15-February-12  |        |              | Jibar Tradeable Future | 5.31      | 94.7600                       | 5.3100    | 94.7600                         | 0.00          |
| 12/09/2011 | JBAF On          | 20-March-12     |        |              | Jibar Tradeable Future | 5.30      | 94.7900                       | 5.3000    | 94.7900                         | 1,340.00      |
| 12/09/2011 | JBAF On          | 20-June-12      |        |              | Jibar Tradeable Future | 5.33      | 94.7600                       | 5.3300    | 94.7600                         | 2,890.00      |
| 12/09/2011 | JBAF On          | 19-September-12 |        |              | Jibar Tradeable Future | 5.49      | 94.6400                       | 5.4900    | 94.6400                         | 44,760.00     |
| 12/09/2011 | JBAF On          | 19-December-12  |        |              | Jibar Tradeable Future | 5.66      | 94.5100                       | 5.6600    | 94.5100                         | 990.00        |
| 12/09/2011 | JBAF On          | 20-March-13     |        |              | Jibar Tradeable Future | 5.89      | 94.2900                       | 5.8900    | 94.2900                         | 790.00        |
| 12/09/2011 | JBAF On          | 19-June-13      |        |              | Jibar Tradeable Future | 6.12      | 94.0700                       | 6.1200    | 94.0700                         | 1,250.00      |
| 12/09/2011 | JN02 On          | 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 12/09/2011 | JN02 On          | 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | JN02 On          | 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | JN02 On          | 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 12/09/2011 | JN02 On          | 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | JN02 On          | 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 12/09/2011 | JN02 On          | 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | JN05 On          | 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 12/09/2011 | JN05 On          | 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | JN05 On          | 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 12/09/2011 | JN05 On          | 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | JN05 On          | 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 12/09/2011 | JN05 On          | 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | JN05 On          | 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | JN10 On          | 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 12/09/2011 | JN10 On          | 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | JN10 On          | 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | JN10 On          | 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 12/09/2011 | JN10 On          | 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | JN10 On          | 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 12/09/2011 | JN10 On          | 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 368.55    | 375.2090                      | 368.5470  | 375.2090                        | 0.00          |
| 12/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 373.85    | 380.6110                      | 373.8500  | 380.6110                        | 0.00          |
| 12/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 6.69      | 125.4894                      | 6.6900    | 125.4894                        | 16,680.00     |
| 12/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 5770      | 6                             | 5770      | 6                               | 0.00          |
| 12/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 5949      | 7                             | 5949      | 7                               | 0.00          |
| 12/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 5591      | 6                             | 5591      | 6                               | 0.00          |
| 12/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 517       | 1                             | 517       | 1                               | 1,200.00      |
| 12/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 3264      | 4                             | 3264      | 4                               | 0.00          |
| 12/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 1491      | 2                             | 1491      | 2                               | 400.00        |
| 12/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 1779      | 2                             | 1779      | 2                               | 0.00          |
| 12/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 229       | 0                             | 229       | 0                               | 400.00        |
| 12/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 40        | 0                             | 40        | 0                               | 1,200.00      |
| 12/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 316       | 0                             | 316       | 0                               | 0.00          |
| 12/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 2         | 0                             | 2         | 0                               | 0.00          |
| 12/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future  | 1052      | 1                             | 1052      | 1                               | 0.00          |
| 12/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 1         | 0                             | 1         | 0                               | 0.00          |
| 12/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 1         | 0                             | 1         | 0                               | 0.00          |
| 12/09/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.77      | 127.2940                      | 6.7670    | 127.2940                        | 0.00          |
| 12/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 6046      | 7                             | 6046      | 7                               | 0.00          |
| 12/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 6204      | 7                             | 6204      | 7                               | 0.00          |
| 12/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 5887      | 7                             | 5887      | 7                               | 0.00          |
| 12/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 384       | 1                             | 384       | 1                               | 130.00        |
| 12/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 1928      | 2                             | 1928      | 2                               | 0.00          |
| 12/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 998       | 1                             | 998       | 1                               | 0.00          |
| 12/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 1773      | 1                             | 1773      | 1                               | 130.00        |
| 12/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future  | 3153      | 3                             | 3153      | 3                               | 0.00          |
| 12/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 926       | 1                             | 926       | 1                               | 130.00        |
| 12/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future  | 81        | 0                             | 81        | 0                               | 0.00          |
| 12/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future  | 65        | 0                             | 65        | 0                               | 0.00          |
| 12/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future  | 73        | 0                             | 73        | 0                               | 0.00          |
| 12/09/2011 | R157 On 03-May-12      |        |              | Bond Future  | 6.83      | 122.3977                      | 6.8280    | 122.3977                        | 0.00          |
| 12/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future  | 4879      | 6                             | 4879      | 6                               | 0.00          |
| 12/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future  | 5017      | 6                             | 5017      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 4741      | 5                             | 4741      | 5                               | 0.00          |
| 12/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 306       | 0                             | 306       | 0                               | 0.00          |
| 12/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 267       | 0                             | 267       | 0                               | 0.00          |
| 12/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 286       | 0                             | 286       | 0                               | 0.00          |
| 12/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 6.86      | 124.3402                      | 6.8630    | 124.3402                        | 0.00          |
| 12/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4146      | 5                             | 4146      | 5                               | 0.00          |
| 12/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4261      | 5                             | 4261      | 5                               | 0.00          |
| 12/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4032      | 5                             | 4032      | 5                               | 0.00          |
| 12/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 757       | 1                             | 757       | 1                               | 0.00          |
| 12/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 690       | 1                             | 690       | 1                               | 0.00          |
| 12/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 723       | 1                             | 723       | 1                               | 0.00          |
| 12/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.19      | 126.3745                      | 8.1920    | 126.3745                        | 21,317.00     |
| 12/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 7779      | 10                            | 7779      | 10                              | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 8186      | 11                            | 8186      | 11                              | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 7376      | 10                            | 7376      | 10                              | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 5812      | 8                             | 5812      | 8                               | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 1829      | 3                             | 1829      | 3                               | 1,275.00      |
| 12/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 3097      | 5                             | 3097      | 5                               | 425.00        |
| 12/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 4366      | 6                             | 4366      | 6                               | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 8595      | 11                            | 8595      | 11                              | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 820       | 2                             | 820       | 2                               | 250.00        |
| 12/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 1430      | 3                             | 1430      | 3                               | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 2290      | 4                             | 2290      | 4                               | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 2212      | 1                             | 2212      | 1                               | 250.00        |
| 12/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 3330      | 2                             | 3330      | 2                               | 250.00        |
| 12/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 167       | 0                             | 167       | 0                               | 1,275.00      |
| 12/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 4746      | 3                             | 4746      | 3                               | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 936       | 0                             | 936       | 0                               | 425.00        |
| 12/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 1565      | 1                             | 1565      | 1                               | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 2734      | 2                             | 2734      | 2                               | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 279       | 0                             | 279       | 0                               | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 527       | 0                             | 527       | 0                               | 0.00          |
| 12/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 199       | 0                             | 199       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 236       | 0                             | 236       | 0                               | 0.00          |
| 12/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.26      | 122.9023                      | 8.2640    | 122.9023                        | 2,501.00      |
| 12/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 8223      | 10                            | 8223      | 10                              | 0.00          |
| 12/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 8559      | 11                            | 8559      | 11                              | 0.00          |
| 12/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 7893      | 10                            | 7893      | 10                              | 0.00          |
| 12/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 1924      | 3                             | 1924      | 3                               | 6,000.00      |
| 12/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 261       | 0                             | 261       | 0                               | 6,000.00      |
| 12/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 16176     | 14                            | 16176     | 14                              | 0.00          |
| 12/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1558      | 1                             | 1558      | 1                               | 0.00          |
| 12/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 7013      | 5                             | 7013      | 5                               | 0.00          |
| 12/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1342      | 1                             | 1342      | 1                               | 0.00          |
| 12/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 1446      | 1                             | 1446      | 1                               | 0.00          |
| 12/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.33      | 124.7551                      | 8.3320    | 124.7551                        | 0.00          |
| 12/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 8770      | 11                            | 8770      | 11                              | 0.00          |
| 12/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 8473      | 10                            | 8473      | 10                              | 0.00          |
| 12/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 9069      | 11                            | 9069      | 11                              | 0.00          |
| 12/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 2565      | 2                             | 2565      | 2                               | 0.00          |
| 12/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 2844      | 2                             | 2844      | 2                               | 0.00          |
| 12/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 2702      | 2                             | 2702      | 2                               | 0.00          |
| 12/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.39      | 121.4450                      | 8.3910    | 121.4450                        | 0.00          |
| 12/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 7725      | 9                             | 7725      | 9                               | 0.00          |
| 12/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 7466      | 9                             | 7466      | 9                               | 0.00          |
| 12/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7990      | 10                            | 7990      | 10                              | 0.00          |
| 12/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 4283      | 3                             | 4283      | 3                               | 0.00          |
| 12/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 4649      | 4                             | 4649      | 4                               | 0.00          |
| 12/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 4462      | 4                             | 4462      | 4                               | 0.00          |
| 12/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.37    | 214.5348                      | 214.3733  | 214.5348                        | 0.00          |
| 12/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2373      | 3                             | 2373      | 3                               | 0.00          |
| 12/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2323      | 2                             | 2323      | 2                               | 0.00          |
| 12/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2423      | 3                             | 2423      | 3                               | 0.00          |
| 12/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 246.47    | 246.4547                      | 246.4667  | 246.4547                        | 183.00        |
| 12/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 7967      | 8                             | 7967      | 8                               | 0.00          |
| 12/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 8017      | 8                             | 8017      | 8                               | 0.00          |
| 12/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 7917      | 8                             | 7917      | 8                               | 0.00          |
| 12/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.36      | 110.5573                      | 6.3630    | 110.5573                        | 3,090.00      |
| 12/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 4624      | 5                             | 4624      | 5                               | 0.00          |
| 12/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 4487      | 5                             | 4487      | 5                               | 0.00          |
| 12/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 4761      | 5                             | 4761      | 5                               | 0.00          |
| 12/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 12/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.42      | 107.7407                      | 6.4150    | 107.7407                        | 0.00          |
| 12/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 4786      | 5                             | 4786      | 5                               | 0.00          |
| 12/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 4660      | 5                             | 4660      | 5                               | 0.00          |
| 12/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 4911      | 5                             | 4911      | 5                               | 0.00          |
| 12/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 12/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 12/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 12/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.45      | 109.3594                      | 6.4500    | 109.3594                        | 0.00          |
| 12/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3282      | 4                             | 3282      | 4                               | 0.00          |
| 12/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3387      | 4                             | 3387      | 4                               | 0.00          |
| 12/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3177      | 4                             | 3177      | 4                               | 0.00          |
| 12/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 12/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 133       | 0                             | 133       | 0                               | 0.00          |
| 12/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 12/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.45      | 106.6848                      | 6.4520    | 106.6848                        | 0.00          |
| 12/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2613      | 3                             | 2613      | 3                               | 0.00          |
| 12/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2702      | 3                             | 2702      | 3                               | 0.00          |
| 12/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2524      | 3                             | 2524      | 3                               | 0.00          |
| 12/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 322       | 0                             | 322       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 282       | 0                             | 282       | 0                               | 0.00          |
| 12/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 302       | 0                             | 302       | 0                               | 0.00          |
| 12/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 185.97    | 185.9630                      | 185.9721  | 185.9630                        | 30,266.00     |
| 12/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 185472    | 185                           | 185472    | 185                             | 0.00          |
| 12/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 185422    | 185                           | 185422    | 185                             | 0.00          |
| 12/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 185522    | 186                           | 185522    | 186                             | 0.00          |
| 12/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 185.99    | 185.9769                      | 185.9851  | 185.9769                        | 0.00          |
| 12/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 8985      | 9                             | 8985      | 9                               | 0.00          |
| 12/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9035      | 9                             | 9035      | 9                               | 0.00          |
| 12/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 8935      | 9                             | 8935      | 9                               | 0.00          |
| 12/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.47      | 105.9336                      | 7.4710    | 105.9336                        | 2,145.00      |
| 12/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 4812      | 6                             | 4812      | 6                               | 0.00          |
| 12/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 5030      | 6                             | 5030      | 6                               | 0.00          |
| 12/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 4595      | 6                             | 4595      | 6                               | 0.00          |
| 12/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 12/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 12/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 12/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.57      | 107.4581                      | 7.5650    | 107.4581                        | 0.00          |
| 12/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 5599      | 7                             | 5599      | 7                               | 0.00          |
| 12/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 5786      | 7                             | 5786      | 7                               | 0.00          |
| 12/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 5413      | 6                             | 5413      | 6                               | 0.00          |
| 12/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 368       | 0                             | 368       | 0                               | 0.00          |
| 12/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 311       | 0                             | 311       | 0                               | 0.00          |
| 12/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 338       | 0                             | 338       | 0                               | 0.00          |
| 12/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.65      | 104.9101                      | 7.6500    | 104.9101                        | 0.00          |
| 12/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 5454      | 6                             | 5454      | 6                               | 0.00          |
| 12/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5291      | 6                             | 5291      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 5619      | 7                             | 5619      | 7                               | 0.00          |
| 12/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 713       | 1                             | 713       | 1                               | 0.00          |
| 12/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 800       | 1                             | 800       | 1                               | 0.00          |
| 12/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 755       | 1                             | 755       | 1                               | 0.00          |
| 12/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.72      | 106.5763                      | 7.7210    | 106.5763                        | 0.00          |
| 12/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4749      | 6                             | 4749      | 6                               | 0.00          |
| 12/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4889      | 6                             | 4889      | 6                               | 0.00          |
| 12/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4610      | 5                             | 4610      | 5                               | 0.00          |
| 12/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1595      | 1                             | 1595      | 1                               | 0.00          |
| 12/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1469      | 1                             | 1469      | 1                               | 0.00          |
| 12/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1531      | 1                             | 1531      | 1                               | 0.00          |
| 12/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.70      | 105.8767                      | 7.6950    | 105.8767                        | 2,778.00      |
| 12/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 5602      | 7                             | 5602      | 7                               | 0.00          |
| 12/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 5357      | 7                             | 5357      | 7                               | 0.00          |
| 12/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 5849      | 7                             | 5849      | 7                               | 0.00          |
| 12/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 12/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 12/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 12/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.78      | 103.3697                      | 7.7830    | 103.3697                        | 0.00          |
| 12/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 6500      | 8                             | 6500      | 8                               | 0.00          |
| 12/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 6286      | 7                             | 6286      | 7                               | 0.00          |
| 12/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 6717      | 8                             | 6717      | 8                               | 0.00          |
| 12/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 291       | 0                             | 291       | 0                               | 0.00          |
| 12/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 349       | 0                             | 349       | 0                               | 0.00          |
| 12/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 318       | 0                             | 318       | 0                               | 0.00          |
| 12/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.87      | 104.9252                      | 7.8660    | 104.9252                        | 0.00          |
| 12/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5456      | 6                             | 5456      | 6                               | 0.00          |
| 12/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5644      | 7                             | 5644      | 7                               | 0.00          |
| 12/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5276      | 6                             | 5276      | 6                               | 0.00          |
| 12/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1126      | 1                             | 1126      | 1                               | 0.00          |
| 12/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1011      | 1                             | 1011      | 1                               | 0.00          |
| 12/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 12/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 7.94      | 102.5567                      | 7.9380    | 102.5567                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4761      | 6                             | 4761      | 6                               | 0.00          |
| 12/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4607      | 5                             | 4607      | 5                               | 0.00          |
| 12/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4916      | 6                             | 4916      | 6                               | 0.00          |
| 12/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 12/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2118      | 2                             | 2118      | 2                               | 0.00          |
| 12/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 2033      | 2                             | 2033      | 2                               | 0.00          |
| 12/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.20      | 105.3577                      | 6.1980    | 105.3577                        | 12,577.00     |
| 12/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 3120      | 4                             | 3120      | 4                               | 0.00          |
| 12/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 3218      | 4                             | 3218      | 4                               | 0.00          |
| 12/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 3021      | 3                             | 3021      | 3                               | 0.00          |
| 12/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.25      | 103.1119                      | 6.2470    | 103.1119                        | 0.00          |
| 12/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3148      | 4                             | 3148      | 4                               | 0.00          |
| 12/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3233      | 4                             | 3233      | 4                               | 0.00          |
| 12/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3062      | 3                             | 3062      | 3                               | 0.00          |
| 12/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 12/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 12/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 12/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.28      | 104.6604                      | 6.2770    | 104.6604                        | 0.00          |
| 12/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2112      | 2                             | 2112      | 2                               | 0.00          |
| 12/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2047      | 2                             | 2047      | 2                               | 0.00          |
| 12/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2177      | 3                             | 2177      | 3                               | 0.00          |
| 12/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 168       | 0                             | 168       | 0                               | 0.00          |
| 12/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 193       | 0                             | 193       | 0                               | 0.00          |
| 12/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 180       | 0                             | 180       | 0                               | 0.00          |
| 12/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.25      | 102.5574                      | 6.2530    | 102.5574                        | 0.00          |
| 12/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1676      | 2                             | 1676      | 2                               | 0.00          |
| 12/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1727      | 2                             | 1727      | 2                               | 0.00          |
| 12/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1626      | 2                             | 1626      | 2                               | 0.00          |
| 12/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 339       | 0                             | 339       | 0                               | 0.00          |
| 12/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 305       | 0                             | 305       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 321       | 0                             | 321       | 0                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 7.90      | 99.7923                       | 7.8980    | 99.7923                         | 8,999.00      |
| 12/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 4895      | 6                             | 4895      | 6                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 5149      | 6                             | 5149      | 6                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 4644      | 6                             | 4644      | 6                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 1309      | 2                             | 1309      | 2                               | 2,000.00      |
| 12/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 2156      | 3                             | 2156      | 3                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 2982      | 4                             | 2982      | 4                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 230       | 1                             | 230       | 1                               | 900.00        |
| 12/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 916       | 2                             | 916       | 2                               | 300.00        |
| 12/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 1460      | 2                             | 1460      | 2                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 3206      | 4                             | 3206      | 4                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 348       | 0                             | 348       | 0                               | 900.00        |
| 12/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 1159      | 1                             | 1159      | 1                               | 300.00        |
| 12/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 1780      | 1                             | 1780      | 1                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 404       | 0                             | 404       | 0                               | 2,000.00      |
| 12/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 3780      | 3                             | 3780      | 3                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 708       | 0                             | 708       | 0                               | 2,000.00      |
| 12/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 129       | 0                             | 129       | 0                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 1297      | 1                             | 1297      | 1                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 0.00          |
| 12/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 108       | 0                             | 108       | 0                               | 0.00          |
| 12/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 7.98      | 97.5905                       | 7.9840    | 97.5905                         | 0.00          |
| 12/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 6065      | 7                             | 6065      | 7                               | 0.00          |
| 12/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 5848      | 7                             | 5848      | 7                               | 0.00          |
| 12/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 6283      | 8                             | 6283      | 8                               | 0.00          |
| 12/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 499       | 0                             | 499       | 0                               | 0.00          |
| 12/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 588       | 0                             | 588       | 0                               | 0.00          |
| 12/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 542       | 0                             | 542       | 0                               | 0.00          |
| 12/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.07      | 99.0575                       | 8.0670    | 99.0575                         | 0.00          |
| 12/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5206      | 6                             | 5206      | 6                               | 0.00          |
| 12/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5389      | 6                             | 5389      | 6                               | 0.00          |
| 12/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5021      | 6                             | 5021      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1627      | 1                             | 1627      | 1                               | 0.00          |
| 12/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1473      | 1                             | 1473      | 1                               | 0.00          |
| 12/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1550      | 1                             | 1550      | 1                               | 0.00          |
| 12/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.14      | 96.9882                       | 8.1410    | 96.9882                         | 0.00          |
| 12/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5293      | 6                             | 5293      | 6                               | 0.00          |
| 12/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5126      | 6                             | 5126      | 6                               | 0.00          |
| 12/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5461      | 6                             | 5461      | 6                               | 0.00          |
| 12/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2028      | 2                             | 2028      | 2                               | 0.00          |
| 12/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2204      | 2                             | 2204      | 2                               | 0.00          |
| 12/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2115      | 2                             | 2115      | 2                               | 0.00          |
| 12/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 7.95      | 94.3371                       | 7.9450    | 94.3371                         | 7,108.00      |
| 12/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 4964      | 6                             | 4964      | 6                               | 0.00          |
| 12/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 5231      | 7                             | 5231      | 7                               | 0.00          |
| 12/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 4700      | 6                             | 4700      | 6                               | 0.00          |
| 12/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 1393      | 2                             | 1393      | 2                               | 1,995.00      |
| 12/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 2305      | 3                             | 2305      | 3                               | 665.00        |
| 12/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 3192      | 4                             | 3192      | 4                               | 0.00          |
| 12/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 5771      | 7                             | 5771      | 7                               | 0.00          |
| 12/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 80        | 0                             | 80        | 0                               | 1,995.00      |
| 12/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 423       | 0                             | 423       | 0                               | 665.00        |
| 12/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 740       | 0                             | 740       | 0                               | 0.00          |
| 12/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 163       | 0                             | 163       | 0                               | 0.00          |
| 12/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 1362      | 1                             | 1362      | 1                               | 0.00          |
| 12/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 114       | 0                             | 114       | 0                               | 0.00          |
| 12/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 137       | 0                             | 137       | 0                               | 0.00          |
| 12/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.02      | 95.6957                       | 8.0240    | 95.6957                         | 0.00          |
| 12/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 6314      | 8                             | 6314      | 8                               | 0.00          |
| 12/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 6545      | 8                             | 6545      | 8                               | 0.00          |
| 12/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 6084      | 7                             | 6084      | 7                               | 0.00          |
| 12/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 684       | 0                             | 684       | 0                               | 0.00          |
| 12/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 586       | 0                             | 586       | 0                               | 0.00          |
| 12/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 634       | 0                             | 634       | 0                               | 0.00          |
| 12/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.10      | 93.7412                       | 8.0980    | 93.7412                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6385      | 8                             | 6385      | 8                               | 0.00          |
| 12/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6178      | 7                             | 6178      | 7                               | 0.00          |
| 12/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6594      | 8                             | 6594      | 8                               | 0.00          |
| 12/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1173      | 1                             | 1173      | 1                               | 0.00          |
| 12/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1307      | 1                             | 1307      | 1                               | 0.00          |
| 12/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1239      | 1                             | 1239      | 1                               | 0.00          |
| 12/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.16      | 95.2279                       | 8.1630    | 95.2279                         | 0.00          |
| 12/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5612      | 7                             | 5612      | 7                               | 0.00          |
| 12/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5795      | 7                             | 5795      | 7                               | 0.00          |
| 12/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5431      | 6                             | 5431      | 6                               | 0.00          |
| 12/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2392      | 2                             | 2392      | 2                               | 0.00          |
| 12/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2205      | 2                             | 2205      | 2                               | 0.00          |
| 12/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2297      | 2                             | 2297      | 2                               | 0.00          |
| 12/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.39      | 80.9302                       | 8.3940    | 80.9302                         | 1,383.00      |
| 12/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 3753      | 6                             | 3753      | 6                               | 0.00          |
| 12/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 3470      | 5                             | 3470      | 5                               | 0.00          |
| 12/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 4045      | 6                             | 4045      | 6                               | 0.00          |
| 12/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 718       | 0                             | 718       | 0                               | 0.00          |
| 12/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 941       | 0                             | 941       | 0                               | 0.00          |
| 12/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 824       | 0                             | 824       | 0                               | 0.00          |
| 12/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.45      | 82.0971                       | 8.4520    | 82.0971                         | 0.00          |
| 12/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 6035      | 8                             | 6035      | 8                               | 0.00          |
| 12/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 5772      | 8                             | 5772      | 8                               | 0.00          |
| 12/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 6302      | 8                             | 6302      | 8                               | 0.00          |
| 12/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1535      | 1                             | 1535      | 1                               | 0.00          |
| 12/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 1769      | 1                             | 1769      | 1                               | 0.00          |
| 12/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 1649      | 1                             | 1649      | 1                               | 0.00          |
| 12/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.51      | 80.1775                       | 8.5070    | 80.1775                         | 0.00          |
| 12/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 6556      | 8                             | 6556      | 8                               | 0.00          |
| 12/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 6801      | 9                             | 6801      | 9                               | 0.00          |
| 12/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 6316      | 8                             | 6316      | 8                               | 0.00          |
| 12/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 2778      | 2                             | 2778      | 2                               | 0.00          |
| 12/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 2500      | 2                             | 2500      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 2635      | 2                             | 2635      | 2                               | 0.00          |
| 12/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.55      | 81.4531                       | 8.5540    | 81.4531                         | 0.00          |
| 12/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 8319      | 10                            | 8319      | 10                              | 0.00          |
| 12/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 8079      | 10                            | 8079      | 10                              | 0.00          |
| 12/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 8561      | 10                            | 8561      | 10                              | 0.00          |
| 12/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2804      | 2                             | 2804      | 2                               | 0.00          |
| 12/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3053      | 2                             | 3053      | 2                               | 0.00          |
| 12/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2926      | 2                             | 2926      | 2                               | 0.00          |
| 12/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 137.82    | 137.8128                      | 137.8198  | 137.8128                        | 600.00        |
| 12/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 6820      | 7                             | 6820      | 7                               | 0.00          |
| 12/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 6770      | 7                             | 6770      | 7                               | 0.00          |
| 12/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 6870      | 7                             | 6870      | 7                               | 0.00          |
| 12/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 113.25    | 113.2453                      | 113.2481  | 113.2453                        | 529.00        |
| 12/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111998    | 112                           | 111998    | 112                             | 0.00          |
| 12/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111948    | 112                           | 111948    | 112                             | 0.00          |
| 12/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 112048    | 112                           | 112048    | 112                             | 0.00          |
| 12/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.54    | 113.5380                      | 113.5401  | 113.5380                        | 0.00          |
| 12/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 3040      | 3                             | 3040      | 3                               | 0.00          |
| 12/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 3090      | 3                             | 3090      | 3                               | 0.00          |
| 12/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2990      | 3                             | 2990      | 3                               | 0.00          |
| 12/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.72    | 111.7174                      | 111.7229  | 111.7174                        | 2,667.00      |
| 12/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 109223    | 109                           | 109223    | 109                             | 0.00          |
| 12/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 109173    | 109                           | 109173    | 109                             | 0.00          |
| 12/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 109273    | 109                           | 109273    | 109                             | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.86    | 111.8575                      | 111.8623  | 111.8575                        | 0.00          |
| 12/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 3362      | 3                             | 3362      | 3                               | 0.00          |
| 12/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 3312      | 3                             | 3312      | 3                               | 0.00          |
| 12/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 3412      | 3                             | 3412      | 3                               | 0.00          |
| 12/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.49      | 89.9512                       | 8.4900    | 89.9512                         | 0.00          |
| 12/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 2147      | 5                             | 2147      | 5                               | 0.00          |
| 12/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 2551      | 5                             | 2551      | 5                               | 0.00          |
| 12/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 1741      | 4                             | 1741      | 4                               | 0.00          |
| 12/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.56      | 91.2504                       | 8.5610    | 91.2504                         | 0.00          |
| 12/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 3528      | 6                             | 3528      | 6                               | 0.00          |
| 12/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 3916      | 7                             | 3916      | 7                               | 0.00          |
| 12/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 3137      | 6                             | 3137      | 6                               | 0.00          |
| 12/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.62      | 89.0802                       | 8.6220    | 89.0802                         | 0.00          |
| 12/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4918      | 8                             | 4918      | 8                               | 0.00          |
| 12/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5291      | 8                             | 5291      | 8                               | 0.00          |
| 12/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4543      | 7                             | 4543      | 7                               | 0.00          |
| 12/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.68      | 90.4957                       | 8.6770    | 90.4957                         | 0.00          |
| 12/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 4452      | 7                             | 4452      | 7                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2011 | R213 On 02-August-12    | 9.30   | Call         | Bond Future        | 4824      | 8                             | 4824      | 8                               | 0.00          |
| 12/09/2011 | R213 On 02-August-12    | 9.20   | Call         | Bond Future        | 4078      | 7                             | 4078      | 7                               | 0.00          |
| 12/09/2011 | R213 On 02-August-12    | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | RZ02 On 03-November-11  |        |              | Bond Future        | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 12/09/2011 | RZ02 On 03-November-11  | 1.00   | Call         | Bond Future        | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 12/09/2011 | RZ02 On 03-November-11  | 1.05   | Call         | Bond Future        | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 12/09/2011 | RZ02 On 03-November-11  | 0.95   | Call         | Bond Future        | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 12/09/2011 | RZ02 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | RZ02 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | RZ02 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | RZ11 On 03-November-11  |        |              | Bond Future        | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 12/09/2011 | RZ11 On 03-November-11  | 1.00   | Call         | Bond Future        | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 12/09/2011 | RZ11 On 03-November-11  | 0.95   | Call         | Bond Future        | 961       | 1                             | 961       | 1                               | 0.00          |
| 12/09/2011 | RZ11 On 03-November-11  | 1.05   | Call         | Bond Future        | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 12/09/2011 | RZ11 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | RZ11 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | RZ11 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 12/09/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 778       | 1                             | 778       | 1                               | 0.00          |
| 12/09/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 12/09/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 298       | 0                             | 298       | 0                               | 0.00          |
| 12/09/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 12/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 13/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 402.27    | 405.6020                      | 402.2700  | 405.6020                        | 16.00         |
| 13/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 408.06    | 411.4390                      | 408.0580  | 411.4390                        | 0.00          |
| 13/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 369.61    | 372.3180                      | 369.6130  | 372.3180                        | 1,640.00      |
| 13/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 374.93    | 377.6750                      | 374.9320  | 377.6750                        | 0.00          |
| 13/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 13/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0001    | 0.0000                          | 22,388.00     |
| 13/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.45      | 0.4810                        | 0.4509    | 0.4810                          | 21,898.00     |
| 13/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.38      | 7.4270                        | 7.3750    | 7.4270                          | 0.00          |
| 13/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 683       | 1                             | 683       | 1                               | 0.00          |
| 13/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 635       | 1                             | 635       | 1                               | 0.00          |
| 13/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 732       | 1                             | 732       | 1                               | 0.00          |
| 13/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 416       | 0                             | 416       | 0                               | 14,286.00     |
| 13/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 176       | 0                             | 176       | 0                               | 6,757.00      |
| 13/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 201       | 0                             | 201       | 0                               | 0.00          |
| 13/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 7         | 0                             | 7         | 0                               | 0.00          |
| 13/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 41        | 0                             | 41        | 0                               | 0.00          |
| 13/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 10        | 0                             | 10        | 0                               | 0.00          |
| 13/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 8         | 0                             | 8         | 0                               | 0.00          |
| 13/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 13/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 13/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 370.23    | 372.9400                      | 370.2330  | 372.9400                        | 162.00        |
| 13/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 132330    | 16                            | 132330    | 16                              | 0.00          |
| 13/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 132230    | 16                            | 132230    | 16                              | 0.00          |
| 13/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 132430    | 16                            | 132430    | 16                              | 0.00          |
| 13/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | GOVI On 02-February-12  |        |              | GOVI               | 375.56    | 378.3070                      | 375.5600  | 378.3070                        | 0.00          |
| 13/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 65600     | 9                             | 65600     | 9                               | 0.00          |
| 13/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 65500     | 9                             | 65500     | 9                               | 0.00          |
| 13/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 65700     | 9                             | 65700     | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 13/09/2011 | IGOV On 03-November-11  |        |              | Index Future           | 163.08    | 163.7120                      | 163.0830  | 163.7120                        | 84.00         |
| 13/09/2011 | IGOV On 02-February-12  |        |              | Index Future           | 165.43    | 166.0680                      | 165.4300  | 166.0680                        | 0.00          |
| 13/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 449.24    | 449.1840                      | 449.2370  | 449.1840                        | 88.00         |
| 13/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 13/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 13/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 13/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 13/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 13/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 13/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.54      | 94.4600                       | 5.5400    | 94.4600                         | 16,389.00     |
| 13/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.45      | 94.5400                       | 5.4500    | 94.5400                         | 1,000.00      |
| 13/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.41      | 94.5800                       | 5.4100    | 94.5800                         | 1,000.00      |
| 13/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.38      | 94.6200                       | 5.3800    | 94.6200                         | 5,541.00      |
| 13/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.36      | 94.6400                       | 5.3600    | 94.6400                         | 0.00          |
| 13/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.31      | 94.6900                       | 5.3100    | 94.6900                         | 0.00          |
| 13/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.30      | 94.7000                       | 5.3000    | 94.7000                         | 1,340.00      |
| 13/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.34      | 94.6700                       | 5.3400    | 94.6700                         | 2,890.00      |
| 13/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.58      | 94.5100                       | 5.5800    | 94.5100                         | 44,760.00     |
| 13/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.76      | 94.3400                       | 5.7600    | 94.3400                         | 990.00        |
| 13/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.01      | 94.1100                       | 6.0100    | 94.1100                         | 790.00        |
| 13/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.26      | 93.8800                       | 6.2600    | 93.8800                         | 1,250.00      |
| 13/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 13/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | JN05 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | JN05 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/09/2011 | JN05 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | JN05 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/09/2011 | JN05 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | JN05 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | JN10 On 03-November-11 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 13/09/2011 | JN10 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | JN10 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | JN10 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/09/2011 | JN10 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | JN10 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/09/2011 | JN10 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 365.86    | 368.5470                      | 365.8620  | 368.5470                        | 0.00          |
| 13/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 371.13    | 373.8500                      | 371.1270  | 373.8500                        | 0.00          |
| 13/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 6.87      | 124.7701                      | 6.8680    | 124.7701                        | 16,687.00     |
| 13/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 5096      | 6                             | 5096      | 6                               | 0.00          |
| 13/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 5274      | 6                             | 5274      | 6                               | 0.00          |
| 13/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 4917      | 6                             | 4917      | 6                               | 0.00          |
| 13/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 291       | 1                             | 291       | 1                               | 1,200.00      |
| 13/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 1031      | 1                             | 1031      | 1                               | 400.00        |
| 13/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 1274      | 2                             | 1274      | 2                               | 0.00          |
| 13/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 2631      | 3                             | 2631      | 3                               | 0.00          |
| 13/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 83        | 0                             | 83        | 0                               | 1,200.00      |
| 13/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 400       | 0                             | 400       | 0                               | 400.00        |
| 13/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 533       | 0                             | 533       | 0                               | 0.00          |
| 13/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 4         | 0                             | 4         | 0                               | 0.00          |
| 13/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future  | 1502      | 1                             | 1502      | 1                               | 0.00          |
| 13/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 2         | 0                             | 2         | 0                               | 0.00          |
| 13/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 3         | 0                             | 3         | 0                               | 0.00          |
| 13/09/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.96      | 126.5653                      | 6.9600    | 126.5653                        | 0.00          |
| 13/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 5399      | 6                             | 5399      | 6                               | 0.00          |
| 13/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 5554      | 6                             | 5554      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 5243      | 6                             | 5243      | 6                               | 0.00          |
| 13/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future | 736       | 1                             | 736       | 1                               | 0.00          |
| 13/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future | 258       | 0                             | 258       | 0                               | 130.00        |
| 13/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future | 1525      | 2                             | 1525      | 2                               | 0.00          |
| 13/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future | 1208      | 1                             | 1208      | 1                               | 130.00        |
| 13/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future | 2196      | 2                             | 2196      | 2                               | 130.00        |
| 13/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 3711      | 3                             | 3711      | 3                               | 0.00          |
| 13/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 122       | 0                             | 122       | 0                               | 0.00          |
| 13/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 13/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 111       | 0                             | 111       | 0                               | 0.00          |
| 13/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.04      | 121.6564                      | 7.0380    | 121.6564                        | 0.00          |
| 13/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 4288      | 5                             | 4288      | 5                               | 0.00          |
| 13/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 4156      | 5                             | 4156      | 5                               | 0.00          |
| 13/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 4420      | 5                             | 4420      | 5                               | 0.00          |
| 13/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 13/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 413       | 0                             | 413       | 0                               | 0.00          |
| 13/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 388       | 0                             | 388       | 0                               | 0.00          |
| 13/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 7.09      | 123.5857                      | 7.0940    | 123.5857                        | 0.00          |
| 13/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3622      | 4                             | 3622      | 4                               | 0.00          |
| 13/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3731      | 4                             | 3731      | 4                               | 0.00          |
| 13/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3515      | 4                             | 3515      | 4                               | 0.00          |
| 13/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 946       | 1                             | 946       | 1                               | 0.00          |
| 13/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 866       | 1                             | 866       | 1                               | 0.00          |
| 13/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 905       | 1                             | 905       | 1                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.28      | 123.8012                      | 8.2830    | 123.8012                        | 22,457.00     |
| 13/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 6971      | 8                             | 6971      | 8                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 7367      | 8                             | 7367      | 8                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 6580      | 7                             | 6580      | 7                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 5077      | 6                             | 5077      | 6                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 1441      | 2                             | 1441      | 2                               | 1,275.00      |
| 13/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 2557      | 3                             | 2557      | 3                               | 425.00        |
| 13/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 3718      | 4                             | 3718      | 4                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 7767      | 9                             | 7767      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 1841      | 2                             | 1841      | 2                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 604       | 1                             | 604       | 1                               | 250.00        |
| 13/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 1103      | 1                             | 1103      | 1                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 3889      | 3                             | 3889      | 3                               | 250.00        |
| 13/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 2648      | 2                             | 2648      | 2                               | 250.00        |
| 13/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 224       | 0                             | 224       | 0                               | 1,275.00      |
| 13/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 5415      | 5                             | 5415      | 5                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 1173      | 1                             | 1173      | 1                               | 425.00        |
| 13/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 1911      | 2                             | 1911      | 2                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 3232      | 3                             | 3232      | 3                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 678       | 1                             | 678       | 1                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 266       | 0                             | 266       | 0                               | 0.00          |
| 13/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 313       | 0                             | 313       | 0                               | 0.00          |
| 13/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.36      | 120.2972                      | 8.3580    | 120.2972                        | 2,501.00      |
| 13/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 7535      | 8                             | 7535      | 8                               | 0.00          |
| 13/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 7859      | 9                             | 7859      | 9                               | 0.00          |
| 13/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 7218      | 8                             | 7218      | 8                               | 0.00          |
| 13/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 204       | 0                             | 204       | 0                               | 6,000.00      |
| 13/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 1641      | 2                             | 1641      | 2                               | 6,000.00      |
| 13/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 17017     | 16                            | 17017     | 16                              | 0.00          |
| 13/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1781      | 2                             | 1781      | 2                               | 0.00          |
| 13/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 7628      | 7                             | 7628      | 7                               | 0.00          |
| 13/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1540      | 1                             | 1540      | 1                               | 0.00          |
| 13/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 1656      | 1                             | 1656      | 1                               | 0.00          |
| 13/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.43      | 122.0997                      | 8.4290    | 122.0997                        | 0.00          |
| 13/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 8134      | 9                             | 8134      | 9                               | 0.00          |
| 13/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8423      | 9                             | 8423      | 9                               | 0.00          |
| 13/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7849      | 8                             | 7849      | 8                               | 0.00          |
| 13/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 3130      | 3                             | 3130      | 3                               | 0.00          |
| 13/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 2829      | 3                             | 2829      | 3                               | 0.00          |
| 13/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 2976      | 3                             | 2976      | 3                               | 0.00          |
| 13/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.49      | 118.7488                      | 8.4920    | 118.7488                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 7158      | 8                             | 7158      | 8                               | 0.00          |
| 13/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6910      | 7                             | 6910      | 7                               | 0.00          |
| 13/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7412      | 8                             | 7412      | 8                               | 0.00          |
| 13/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 4636      | 4                             | 4636      | 4                               | 0.00          |
| 13/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 5025      | 5                             | 5025      | 5                               | 0.00          |
| 13/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 4826      | 4                             | 4826      | 4                               | 0.00          |
| 13/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.37    | 214.3733                      | 214.3724  | 214.3733                        | 0.00          |
| 13/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2372      | 2                             | 2372      | 2                               | 0.00          |
| 13/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2322      | 2                             | 2322      | 2                               | 0.00          |
| 13/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2422      | 2                             | 2422      | 2                               | 0.00          |
| 13/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 245.33    | 246.4667                      | 245.3299  | 246.4667                        | 183.00        |
| 13/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 6830      | 8                             | 6830      | 8                               | 0.00          |
| 13/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 6880      | 8                             | 6880      | 8                               | 0.00          |
| 13/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 6780      | 8                             | 6780      | 8                               | 0.00          |
| 13/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.56      | 109.9893                      | 6.5570    | 109.9893                        | 3,090.00      |
| 13/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 4063      | 5                             | 4063      | 5                               | 0.00          |
| 13/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 4200      | 5                             | 4200      | 5                               | 0.00          |
| 13/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 3925      | 4                             | 3925      | 4                               | 0.00          |
| 13/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.63      | 107.1651                      | 6.6290    | 107.1651                        | 0.00          |
| 13/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 4221      | 5                             | 4221      | 5                               | 0.00          |
| 13/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 4345      | 5                             | 4345      | 5                               | 0.00          |
| 13/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 4096      | 5                             | 4096      | 5                               | 0.00          |
| 13/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 13/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 13/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.69      | 108.7747                      | 6.6860    | 108.7747                        | 0.00          |
| 13/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 2780      | 3                             | 2780      | 3                               | 0.00          |
| 13/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 2681      | 3                             | 2681      | 3                               | 0.00          |
| 13/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 2880      | 3                             | 2880      | 3                               | 0.00          |
| 13/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 204       | 0                             | 204       | 0                               | 0.00          |
| 13/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 13/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 13/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.72      | 106.0899                      | 6.7170    | 106.0899                        | 0.00          |
| 13/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2154      | 3                             | 2154      | 3                               | 0.00          |
| 13/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2237      | 3                             | 2237      | 3                               | 0.00          |
| 13/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2073      | 3                             | 2073      | 3                               | 0.00          |
| 13/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 461       | 0                             | 461       | 0                               | 0.00          |
| 13/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 408       | 0                             | 408       | 0                               | 0.00          |
| 13/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 433       | 0                             | 433       | 0                               | 0.00          |
| 13/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 184.79    | 185.9721                      | 184.7925  | 185.9721                        | 30,266.00     |
| 13/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 184292    | 185                           | 184292    | 185                             | 0.00          |
| 13/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 184242    | 185                           | 184242    | 185                             | 0.00          |
| 13/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 184342    | 186                           | 184342    | 186                             | 0.00          |
| 13/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 184.79    | 185.9851                      | 184.7880  | 185.9851                        | 0.00          |
| 13/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 7788      | 9                             | 7788      | 9                               | 0.00          |
| 13/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 7838      | 9                             | 7838      | 9                               | 0.00          |
| 13/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 7738      | 9                             | 7738      | 9                               | 0.00          |
| 13/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.65      | 104.8469                      | 7.6510    | 104.8469                        | 2,154.00      |
| 13/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 3995      | 5                             | 3995      | 5                               | 0.00          |
| 13/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 3785      | 5                             | 3785      | 5                               | 0.00          |
| 13/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 4207      | 5                             | 4207      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 13/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 13/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 13/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.76      | 106.3552                      | 7.7550    | 106.3552                        | 0.00          |
| 13/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 4861      | 6                             | 4861      | 6                               | 0.00          |
| 13/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 4684      | 5                             | 4684      | 5                               | 0.00          |
| 13/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 5039      | 6                             | 5039      | 6                               | 0.00          |
| 13/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 430       | 0                             | 430       | 0                               | 0.00          |
| 13/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 505       | 0                             | 505       | 0                               | 0.00          |
| 13/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 467       | 0                             | 467       | 0                               | 0.00          |
| 13/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.85      | 103.7902                      | 7.8510    | 103.7902                        | 0.00          |
| 13/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 4774      | 5                             | 4774      | 5                               | 0.00          |
| 13/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 4930      | 6                             | 4930      | 6                               | 0.00          |
| 13/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 4620      | 5                             | 4620      | 5                               | 0.00          |
| 13/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1008      | 1                             | 1008      | 1                               | 0.00          |
| 13/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 903       | 1                             | 903       | 1                               | 0.00          |
| 13/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 954       | 1                             | 954       | 1                               | 0.00          |
| 13/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.93      | 105.4354                      | 7.9340    | 105.4354                        | 0.00          |
| 13/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4153      | 5                             | 4153      | 5                               | 0.00          |
| 13/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4284      | 5                             | 4284      | 5                               | 0.00          |
| 13/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4023      | 5                             | 4023      | 5                               | 0.00          |
| 13/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1901      | 2                             | 1901      | 2                               | 0.00          |
| 13/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1757      | 1                             | 1757      | 1                               | 0.00          |
| 13/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1828      | 2                             | 1828      | 2                               | 0.00          |
| 13/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.86      | 104.6943                      | 7.8630    | 104.6943                        | 3,184.00      |
| 13/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 4728      | 6                             | 4728      | 6                               | 0.00          |
| 13/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 4968      | 6                             | 4968      | 6                               | 0.00          |
| 13/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 4490      | 5                             | 4490      | 5                               | 0.00          |
| 13/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 95        | 0                             | 95        | 0                               | 0.00          |
| 13/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 64        | 0                             | 64        | 0                               | 0.00          |
| 13/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 13/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.96      | 102.1724                      | 7.9600    | 102.1724                        | 0.00          |
| 13/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 5691      | 7                             | 5691      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 5899      | 7                             | 5899      | 7                               | 0.00          |
| 13/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 5485      | 6                             | 5485      | 6                               | 0.00          |
| 13/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 477       | 0                             | 477       | 0                               | 0.00          |
| 13/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 403       | 0                             | 403       | 0                               | 0.00          |
| 13/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 439       | 0                             | 439       | 0                               | 0.00          |
| 13/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.05      | 103.7055                      | 8.0510    | 103.7055                        | 0.00          |
| 13/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 4766      | 5                             | 4766      | 5                               | 0.00          |
| 13/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4596      | 5                             | 4596      | 5                               | 0.00          |
| 13/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 4944      | 6                             | 4944      | 6                               | 0.00          |
| 13/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1250      | 1                             | 1250      | 1                               | 0.00          |
| 13/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1385      | 1                             | 1385      | 1                               | 0.00          |
| 13/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1313      | 1                             | 1313      | 1                               | 0.00          |
| 13/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 8.13      | 101.3179                      | 8.1330    | 101.3179                        | 0.00          |
| 13/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4157      | 5                             | 4157      | 5                               | 0.00          |
| 13/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4014      | 5                             | 4014      | 5                               | 0.00          |
| 13/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4302      | 5                             | 4302      | 5                               | 0.00          |
| 13/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 2293      | 2                             | 2293      | 2                               | 0.00          |
| 13/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2482      | 2                             | 2482      | 2                               | 0.00          |
| 13/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 2386      | 2                             | 2386      | 2                               | 0.00          |
| 13/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.40      | 104.9734                      | 6.4010    | 104.9734                        | 12,577.00     |
| 13/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 2705      | 3                             | 2705      | 3                               | 0.00          |
| 13/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 2607      | 3                             | 2607      | 3                               | 0.00          |
| 13/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 2803      | 3                             | 2803      | 3                               | 0.00          |
| 13/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 13/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.48      | 102.7204                      | 6.4790    | 102.7204                        | 0.00          |
| 13/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 2737      | 3                             | 2737      | 3                               | 0.00          |
| 13/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 2653      | 3                             | 2653      | 3                               | 0.00          |
| 13/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 2821      | 3                             | 2821      | 3                               | 0.00          |
| 13/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 13/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 13/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.55      | 104.2643                      | 6.5460    | 104.2643                        | 0.00          |
| 13/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1765      | 2                             | 1765      | 2                               | 0.00          |
| 13/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1825      | 2                             | 1825      | 2                               | 0.00          |
| 13/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1705      | 2                             | 1705      | 2                               | 0.00          |
| 13/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 281       | 0                             | 281       | 0                               | 0.00          |
| 13/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 245       | 0                             | 245       | 0                               | 0.00          |
| 13/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 263       | 0                             | 263       | 0                               | 0.00          |
| 13/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.57      | 102.1517                      | 6.5720    | 102.1517                        | 0.00          |
| 13/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1365      | 2                             | 1365      | 2                               | 0.00          |
| 13/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1410      | 2                             | 1410      | 2                               | 0.00          |
| 13/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1319      | 2                             | 1319      | 2                               | 0.00          |
| 13/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 468       | 0                             | 468       | 0                               | 0.00          |
| 13/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 424       | 0                             | 424       | 0                               | 0.00          |
| 13/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 446       | 0                             | 446       | 0                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.04      | 98.4166                       | 8.0350    | 98.4166                         | 8,999.00      |
| 13/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 4169      | 5                             | 4169      | 5                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 4413      | 5                             | 4413      | 5                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3928      | 5                             | 3928      | 5                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 934       | 1                             | 934       | 1                               | 2,000.00      |
| 13/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 1643      | 2                             | 1643      | 2                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 2376      | 3                             | 2376      | 3                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 133       | 0                             | 133       | 0                               | 900.00        |
| 13/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 1056      | 1                             | 1056      | 1                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 2580      | 3                             | 2580      | 3                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 623       | 1                             | 623       | 1                               | 300.00        |
| 13/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 1546      | 1                             | 1546      | 1                               | 300.00        |
| 13/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 513       | 0                             | 513       | 0                               | 900.00        |
| 13/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 2277      | 2                             | 2277      | 2                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 589       | 0                             | 589       | 0                               | 2,000.00      |
| 13/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 4473      | 4                             | 4473      | 4                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 986       | 1                             | 986       | 1                               | 2,000.00      |
| 13/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 204       | 0                             | 204       | 0                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 1713      | 1                             | 1713      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 145       | 0                             | 145       | 0                               | 0.00          |
| 13/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 172       | 0                             | 172       | 0                               | 0.00          |
| 13/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.13      | 96.1958                       | 8.1280    | 96.1958                         | 0.00          |
| 13/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 5398      | 6                             | 5398      | 6                               | 0.00          |
| 13/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5608      | 6                             | 5608      | 6                               | 0.00          |
| 13/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 5191      | 6                             | 5191      | 6                               | 0.00          |
| 13/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 739       | 1                             | 739       | 1                               | 0.00          |
| 13/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 632       | 0                             | 632       | 0                               | 0.00          |
| 13/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 684       | 1                             | 684       | 1                               | 0.00          |
| 13/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.22      | 97.6405                       | 8.2170    | 97.6405                         | 0.00          |
| 13/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4644      | 5                             | 4644      | 5                               | 0.00          |
| 13/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4468      | 5                             | 4468      | 5                               | 0.00          |
| 13/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4817      | 5                             | 4817      | 5                               | 0.00          |
| 13/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1719      | 1                             | 1719      | 1                               | 0.00          |
| 13/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1892      | 2                             | 1892      | 2                               | 0.00          |
| 13/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1807      | 2                             | 1807      | 2                               | 0.00          |
| 13/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.30      | 95.5464                       | 8.2970    | 95.5464                         | 0.00          |
| 13/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4757      | 5                             | 4757      | 5                               | 0.00          |
| 13/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4599      | 5                             | 4599      | 5                               | 0.00          |
| 13/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4916      | 5                             | 4916      | 5                               | 0.00          |
| 13/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2310      | 2                             | 2310      | 2                               | 0.00          |
| 13/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2504      | 2                             | 2504      | 2                               | 0.00          |
| 13/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2406      | 2                             | 2406      | 2                               | 0.00          |
| 13/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.07      | 92.9022                       | 8.0720    | 92.9022                         | 6,824.00      |
| 13/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 4252      | 5                             | 4252      | 5                               | 0.00          |
| 13/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 4509      | 5                             | 4509      | 5                               | 0.00          |
| 13/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3999      | 5                             | 3999      | 5                               | 0.00          |
| 13/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 1015      | 1                             | 1015      | 1                               | 1,995.00      |
| 13/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 5033      | 6                             | 5033      | 6                               | 0.00          |
| 13/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 1791      | 2                             | 1791      | 2                               | 665.00        |
| 13/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 2586      | 3                             | 2586      | 3                               | 0.00          |
| 13/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 601       | 0                             | 601       | 0                               | 665.00        |
| 13/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 126       | 0                             | 126       | 0                               | 1,995.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 1010      | 1                             | 1010      | 1                               | 0.00          |
| 13/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 13/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 1768      | 1                             | 1768      | 1                               | 0.00          |
| 13/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 176       | 0                             | 176       | 0                               | 0.00          |
| 13/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 208       | 0                             | 208       | 0                               | 0.00          |
| 13/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.16      | 94.2391                       | 8.1560    | 94.2391                         | 0.00          |
| 13/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 5664      | 6                             | 5664      | 6                               | 0.00          |
| 13/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 5444      | 6                             | 5444      | 6                               | 0.00          |
| 13/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 5887      | 7                             | 5887      | 7                               | 0.00          |
| 13/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 723       | 1                             | 723       | 1                               | 0.00          |
| 13/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 839       | 1                             | 839       | 1                               | 0.00          |
| 13/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 779       | 1                             | 779       | 1                               | 0.00          |
| 13/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.24      | 92.2588                       | 8.2350    | 92.2588                         | 0.00          |
| 13/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5783      | 6                             | 5783      | 6                               | 0.00          |
| 13/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5984      | 7                             | 5984      | 7                               | 0.00          |
| 13/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5585      | 6                             | 5585      | 6                               | 0.00          |
| 13/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1520      | 1                             | 1520      | 1                               | 0.00          |
| 13/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1370      | 1                             | 1370      | 1                               | 0.00          |
| 13/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1443      | 1                             | 1443      | 1                               | 0.00          |
| 13/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.31      | 93.7211                       | 8.3050    | 93.7211                         | 0.00          |
| 13/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5083      | 6                             | 5083      | 6                               | 0.00          |
| 13/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5257      | 6                             | 5257      | 6                               | 0.00          |
| 13/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4911      | 5                             | 4911      | 5                               | 0.00          |
| 13/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2688      | 2                             | 2688      | 2                               | 0.00          |
| 13/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2483      | 2                             | 2483      | 2                               | 0.00          |
| 13/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2584      | 2                             | 2584      | 2                               | 0.00          |
| 13/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.48      | 78.5500                       | 8.4790    | 78.5500                         | 1,383.00      |
| 13/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 3227      | 4                             | 3227      | 4                               | 0.00          |
| 13/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 3500      | 4                             | 3500      | 4                               | 0.00          |
| 13/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2963      | 3                             | 2963      | 3                               | 0.00          |
| 13/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 1150      | 1                             | 1150      | 1                               | 0.00          |
| 13/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 889       | 1                             | 889       | 1                               | 0.00          |
| 13/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 1013      | 1                             | 1013      | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.54      | 79.6838                       | 8.5400    | 79.6838                         | 0.00          |
| 13/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 5511      | 6                             | 5511      | 6                               | 0.00          |
| 13/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 5767      | 6                             | 5767      | 6                               | 0.00          |
| 13/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 5260      | 6                             | 5260      | 6                               | 0.00          |
| 13/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 1989      | 2                             | 1989      | 2                               | 0.00          |
| 13/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1733      | 2                             | 1733      | 2                               | 0.00          |
| 13/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 1857      | 2                             | 1857      | 2                               | 0.00          |
| 13/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.60      | 77.7309                       | 8.5970    | 77.7309                         | 0.00          |
| 13/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 6062      | 7                             | 6062      | 7                               | 0.00          |
| 13/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 5831      | 6                             | 5831      | 6                               | 0.00          |
| 13/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 6298      | 7                             | 6298      | 7                               | 0.00          |
| 13/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 2738      | 3                             | 2738      | 3                               | 0.00          |
| 13/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3034      | 3                             | 3034      | 3                               | 0.00          |
| 13/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 2881      | 3                             | 2881      | 3                               | 0.00          |
| 13/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.65      | 78.9705                       | 8.6470    | 78.9705                         | 0.00          |
| 13/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 7796      | 8                             | 7796      | 8                               | 0.00          |
| 13/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 7564      | 8                             | 7564      | 8                               | 0.00          |
| 13/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 8030      | 9                             | 8030      | 9                               | 0.00          |
| 13/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3031      | 3                             | 3031      | 3                               | 0.00          |
| 13/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3296      | 3                             | 3296      | 3                               | 0.00          |
| 13/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3161      | 3                             | 3161      | 3                               | 0.00          |
| 13/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 136.72    | 137.8198                      | 136.7163  | 137.8198                        | 600.00        |
| 13/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 5716      | 7                             | 5716      | 7                               | 0.00          |
| 13/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 5666      | 7                             | 5666      | 7                               | 0.00          |
| 13/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 5766      | 7                             | 5766      | 7                               | 0.00          |
| 13/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 113.25    | 113.2481                      | 113.2507  | 113.2481                        | 529.00        |
| 13/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 112001    | 112                           | 112001    | 112                             | 0.00          |
| 13/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111951    | 112                           | 111951    | 112                             | 0.00          |
| 13/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 112051    | 112                           | 112051    | 112                             | 0.00          |
| 13/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.54    | 113.5401                      | 113.5426  | 113.5401                        | 0.00          |
| 13/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 3043      | 3                             | 3043      | 3                               | 0.00          |
| 13/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 3093      | 3                             | 3093      | 3                               | 0.00          |
| 13/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2993      | 3                             | 2993      | 3                               | 0.00          |
| 13/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.73    | 111.7229                      | 111.7281  | 111.7229                        | 2,667.00      |
| 13/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 109228    | 109                           | 109228    | 109                             | 0.00          |
| 13/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 109178    | 109                           | 109178    | 109                             | 0.00          |
| 13/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 109278    | 109                           | 109278    | 109                             | 0.00          |
| 13/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.87    | 111.8623                      | 111.8674  | 111.8623                        | 0.00          |
| 13/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 3367      | 3                             | 3367      | 3                               | 0.00          |
| 13/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 3317      | 3                             | 3317      | 3                               | 0.00          |
| 13/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 3417      | 3                             | 3417      | 3                               | 0.00          |
| 13/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.56      | 87.2908                       | 8.5550    | 87.2908                         | 0.00          |
| 13/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 1603      | 2                             | 1603      | 2                               | 0.00          |
| 13/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 2006      | 3                             | 2006      | 3                               | 0.00          |
| 13/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 1196      | 2                             | 1196      | 2                               | 0.00          |
| 13/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.63      | 88.5427                       | 8.6280    | 88.5427                         | 0.00          |
| 13/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 2975      | 4                             | 2975      | 4                               | 0.00          |
| 13/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 2584      | 3                             | 2584      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 3363      | 4                             | 3363      | 4                               | 0.00          |
| 13/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.69      | 86.3391                       | 8.6920    | 86.3391                         | 0.00          |
| 13/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4348      | 5                             | 4348      | 5                               | 0.00          |
| 13/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 4721      | 5                             | 4721      | 5                               | 0.00          |
| 13/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 3972      | 5                             | 3972      | 5                               | 0.00          |
| 13/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.75      | 87.7038                       | 8.7480    | 87.7038                         | 0.00          |
| 13/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 3881      | 4                             | 3881      | 4                               | 0.00          |
| 13/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 4252      | 5                             | 4252      | 5                               | 0.00          |
| 13/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 3506      | 4                             | 3506      | 4                               | 0.00          |
| 13/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 13/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 13/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 13/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 13/09/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 13/09/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 13/09/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 13/09/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 13/09/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | RZ12 On 03-November-11 |        |              | Bond Future | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 778       | 1                             | 778       | 1                               | 0.00          |
| 13/09/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 13/09/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 298       | 0                             | 298       | 0                               | 0.00          |
| 13/09/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 13/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 14/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 400.42    | 402.2700                      | 400.4160  | 402.2700                        | 16.00         |
| 14/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 406.18    | 408.0580                      | 406.1760  | 408.0580                        | 0.00          |
| 14/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 367.82    | 369.6130                      | 367.8220  | 369.6130                        | 1,640.00      |
| 14/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 373.11    | 374.9320                      | 373.1140  | 374.9320                        | 0.00          |
| 14/09/2011 | C157 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 14/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0001                        | 0.0000    | 0.0001                          | 22,388.00     |
| 14/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.51      | 0.4509                        | 0.5073    | 0.4509                          | 21,898.00     |
| 14/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.44      | 7.3750                        | 7.4400    | 7.3750                          | 0.00          |
| 14/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 743       | 1                             | 743       | 1                               | 0.00          |
| 14/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 695       | 1                             | 695       | 1                               | 0.00          |
| 14/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 793       | 1                             | 793       | 1                               | 0.00          |
| 14/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 467       | 0                             | 467       | 0                               | 14,286.00     |
| 14/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 208       | 0                             | 208       | 0                               | 6,757.00      |
| 14/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 168       | 0                             | 168       | 0                               | 0.00          |
| 14/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 3         | 0                             | 3         | 0                               | 0.00          |
| 14/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 27        | 0                             | 27        | 0                               | 0.00          |
| 14/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 5         | 0                             | 5         | 0                               | 0.00          |
| 14/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 3         | 0                             | 3         | 0                               | 0.00          |
| 14/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 14/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 14/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/09/2011 | GOVI On 03-November-11  |        |              | GOVI                   | 368.46    | 370.2330                      | 368.4550  | 370.2330                        | 162.00        |
| 14/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 114550    | 13                            | 114550    | 13                              | 0.00          |
| 14/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 114450    | 13                            | 114450    | 13                              | 0.00          |
| 14/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 114650    | 13                            | 114650    | 13                              | 0.00          |
| 14/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | GOVI On 02-February-12  |        |              | GOVI                   | 373.76    | 375.5600                      | 373.7560  | 375.5600                        | 0.00          |
| 14/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI                   | 47560     | 7                             | 47560     | 7                               | 0.00          |
| 14/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI                   | 47460     | 7                             | 47460     | 7                               | 0.00          |
| 14/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI                   | 47660     | 7                             | 47660     | 7                               | 0.00          |
| 14/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 14/09/2011 | IGOV On 03-November-11  |        |              | Index Future           | 162.38    | 163.0830                      | 162.3750  | 163.0830                        | 84.00         |
| 14/09/2011 | IGOV On 02-February-12  |        |              | Index Future           | 164.71    | 165.4300                      | 164.7110  | 165.4300                        | 0.00          |
| 14/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 449.29    | 449.2370                      | 449.2890  | 449.2370                        | 88.00         |
| 14/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 14/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 14/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 14/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 14/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 14/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 14/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.55      | 94.4600                       | 5.5500    | 94.4600                         | 16,389.00     |
| 14/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.45      | 94.5500                       | 5.4500    | 94.5500                         | 1,000.00      |
| 14/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.42      | 94.5900                       | 5.4200    | 94.5900                         | 1,000.00      |
| 14/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.40      | 94.6200                       | 5.4000    | 94.6200                         | 5,541.00      |
| 14/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.38      | 94.6400                       | 5.3800    | 94.6400                         | 0.00          |
| 14/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.35      | 94.6900                       | 5.3500    | 94.6900                         | 0.00          |
| 14/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.34      | 94.7000                       | 5.3400    | 94.7000                         | 1,340.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.39      | 94.6600                       | 5.3900    | 94.6600                         | 2,890.00      |
| 14/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.70      | 94.4200                       | 5.7000    | 94.4200                         | 44,760.00     |
| 14/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.94      | 94.2400                       | 5.9400    | 94.2400                         | 990.00        |
| 14/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.18      | 93.9900                       | 6.1800    | 93.9900                         | 790.00        |
| 14/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.42      | 93.7400                       | 6.4200    | 93.7400                         | 1,250.00      |
| 14/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 14/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 14/09/2011 | JN05 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | JN05 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | JN05 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/09/2011 | JN05 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | JN05 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/09/2011 | JN05 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | JN10 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 14/09/2011 | JN10 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | JN10 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | JN10 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/09/2011 | JN10 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | JN10 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 14/09/2011 | JN10 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | OTH1 On 03-November-11  |        |              | Index Future           | 364.00    | 365.8620                      | 364.0040  | 365.8620                        | 0.00          |
| 14/09/2011 | OTH1 On 02-February-12  |        |              | Index Future           | 369.24    | 371.1270                      | 369.2410  | 371.1270                        | 0.00          |
| 14/09/2011 | R157 On 03-November-11  |        |              | Bond Future            | 6.99      | 124.0939                      | 6.9900    | 124.0939                        | 16,687.00     |
| 14/09/2011 | R157 On 03-November-11  | 8.25   | Call         | Bond Future            | 4638      | 5                             | 4638      | 5                               | 0.00          |
| 14/09/2011 | R157 On 03-November-11  | 8.30   | Call         | Bond Future            | 4815      | 5                             | 4815      | 5                               | 0.00          |
| 14/09/2011 | R157 On 03-November-11  | 8.20   | Call         | Bond Future            | 4460      | 5                             | 4460      | 5                               | 0.00          |
| 14/09/2011 | R157 On 03-November-11  | 6.55   | Call         | Bond Future            | 184       | 0                             | 184       | 0                               | 1,200.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future | 766       | 1                             | 766       | 1                               | 400.00        |
| 14/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future | 974       | 1                             | 974       | 1                               | 0.00          |
| 14/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future | 2219      | 3                             | 2219      | 3                               | 0.00          |
| 14/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future | 132       | 0                             | 132       | 0                               | 1,200.00      |
| 14/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future | 560       | 0                             | 560       | 0                               | 400.00        |
| 14/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future | 728       | 1                             | 728       | 1                               | 0.00          |
| 14/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 14/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future | 1856      | 2                             | 1856      | 2                               | 0.00          |
| 14/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 14/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 14/09/2011 | R157 On 02-February-12 |        |              | Bond Future | 7.09      | 125.8810                      | 7.0930    | 125.8810                        | 0.00          |
| 14/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 4964      | 5                             | 4964      | 5                               | 0.00          |
| 14/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 5117      | 6                             | 5117      | 6                               | 0.00          |
| 14/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 4812      | 5                             | 4812      | 5                               | 0.00          |
| 14/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future | 586       | 1                             | 586       | 1                               | 0.00          |
| 14/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future | 191       | 0                             | 191       | 0                               | 130.00        |
| 14/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future | 1279      | 2                             | 1279      | 2                               | 0.00          |
| 14/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future | 1430      | 1                             | 1430      | 1                               | 130.00        |
| 14/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future | 2514      | 2                             | 2514      | 2                               | 130.00        |
| 14/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 4113      | 4                             | 4113      | 4                               | 0.00          |
| 14/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 14/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 131       | 0                             | 131       | 0                               | 0.00          |
| 14/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 14/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.18      | 120.9636                      | 7.1840    | 120.9636                        | 0.00          |
| 14/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 3894      | 4                             | 3894      | 4                               | 0.00          |
| 14/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 4023      | 4                             | 4023      | 4                               | 0.00          |
| 14/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 3768      | 4                             | 3768      | 4                               | 0.00          |
| 14/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 504       | 0                             | 504       | 0                               | 0.00          |
| 14/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 444       | 0                             | 444       | 0                               | 0.00          |
| 14/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 472       | 0                             | 472       | 0                               | 0.00          |
| 14/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 7.25      | 122.8799                      | 7.2540    | 122.8799                        | 0.00          |
| 14/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3280      | 4                             | 3280      | 4                               | 0.00          |
| 14/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3177      | 4                             | 3177      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3384      | 4                             | 3384      | 4                               | 0.00          |
| 14/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 1005      | 1                             | 1005      | 1                               | 0.00          |
| 14/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 1094      | 1                             | 1094      | 1                               | 0.00          |
| 14/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 1049      | 1                             | 1049      | 1                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.35      | 122.9155                      | 8.3520    | 122.9155                        | 22,457.00     |
| 14/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 6375      | 7                             | 6375      | 7                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 6762      | 7                             | 6762      | 7                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5994      | 7                             | 5994      | 7                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 4545      | 5                             | 4545      | 5                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 1182      | 1                             | 1182      | 1                               | 1,275.00      |
| 14/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 2182      | 3                             | 2182      | 3                               | 425.00        |
| 14/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 3256      | 4                             | 3256      | 4                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 7154      | 8                             | 7154      | 8                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 1535      | 2                             | 1535      | 2                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 468       | 1                             | 468       | 1                               | 250.00        |
| 14/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 889       | 1                             | 889       | 1                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 4340      | 4                             | 4340      | 4                               | 250.00        |
| 14/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 3008      | 3                             | 3008      | 3                               | 250.00        |
| 14/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 277       | 0                             | 277       | 0                               | 1,275.00      |
| 14/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 5945      | 5                             | 5945      | 5                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 1377      | 1                             | 1377      | 1                               | 425.00        |
| 14/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 2201      | 2                             | 2201      | 2                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 3638      | 3                             | 3638      | 3                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 448       | 0                             | 448       | 0                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 811       | 1                             | 811       | 1                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 326       | 0                             | 326       | 0                               | 0.00          |
| 14/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 383       | 0                             | 383       | 0                               | 0.00          |
| 14/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.43      | 119.3991                      | 8.4300    | 119.3991                        | 2,501.00      |
| 14/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 7027      | 8                             | 7027      | 8                               | 0.00          |
| 14/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 7341      | 8                             | 7341      | 8                               | 0.00          |
| 14/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6720      | 7                             | 6720      | 7                               | 0.00          |
| 14/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 168       | 0                             | 168       | 0                               | 6,000.00      |
| 14/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 1444      | 2                             | 1444      | 2                               | 6,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 17663     | 17                            | 17663     | 17                              | 0.00          |
| 14/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1964      | 2                             | 1964      | 2                               | 0.00          |
| 14/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 8112      | 8                             | 8112      | 8                               | 0.00          |
| 14/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1703      | 2                             | 1703      | 2                               | 0.00          |
| 14/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 1829      | 2                             | 1829      | 2                               | 0.00          |
| 14/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.50      | 121.1897                      | 8.5030    | 121.1897                        | 0.00          |
| 14/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7666      | 8                             | 7666      | 8                               | 0.00          |
| 14/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7389      | 8                             | 7389      | 8                               | 0.00          |
| 14/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7947      | 8                             | 7947      | 8                               | 0.00          |
| 14/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3041      | 3                             | 3041      | 3                               | 0.00          |
| 14/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 3357      | 3                             | 3357      | 3                               | 0.00          |
| 14/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3196      | 3                             | 3196      | 3                               | 0.00          |
| 14/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.57      | 117.8174                      | 8.5680    | 117.8174                        | 0.00          |
| 14/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6748      | 7                             | 6748      | 7                               | 0.00          |
| 14/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6993      | 7                             | 6993      | 7                               | 0.00          |
| 14/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6507      | 7                             | 6507      | 7                               | 0.00          |
| 14/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 5316      | 5                             | 5316      | 5                               | 0.00          |
| 14/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 4911      | 5                             | 4911      | 5                               | 0.00          |
| 14/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 5110      | 5                             | 5110      | 5                               | 0.00          |
| 14/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.37    | 214.3724                      | 214.3694  | 214.3724                        | 0.00          |
| 14/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2369      | 2                             | 2369      | 2                               | 0.00          |
| 14/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2419      | 2                             | 2419      | 2                               | 0.00          |
| 14/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2319      | 2                             | 2319      | 2                               | 0.00          |
| 14/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 244.22    | 245.3299                      | 244.2246  | 245.3299                        | 183.00        |
| 14/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 5725      | 7                             | 5725      | 7                               | 0.00          |
| 14/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 5675      | 7                             | 5675      | 7                               | 0.00          |
| 14/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 5775      | 7                             | 5775      | 7                               | 0.00          |
| 14/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.67      | 109.4279                      | 6.6700    | 109.4279                        | 3,090.00      |
| 14/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 3737      | 4                             | 3737      | 4                               | 0.00          |
| 14/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 3875      | 4                             | 3875      | 4                               | 0.00          |
| 14/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 3600      | 4                             | 3600      | 4                               | 0.00          |
| 14/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.75      | 106.5933                      | 6.7530    | 106.5933                        | 0.00          |
| 14/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 3897      | 4                             | 3897      | 4                               | 0.00          |
| 14/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 4021      | 4                             | 4021      | 4                               | 0.00          |
| 14/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 3774      | 4                             | 3774      | 4                               | 0.00          |
| 14/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 14/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 14/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 14/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.82      | 108.1965                      | 6.8240    | 108.1965                        | 0.00          |
| 14/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 2502      | 3                             | 2502      | 3                               | 0.00          |
| 14/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 2597      | 3                             | 2597      | 3                               | 0.00          |
| 14/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 2406      | 3                             | 2406      | 3                               | 0.00          |
| 14/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 303       | 0                             | 303       | 0                               | 0.00          |
| 14/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 257       | 0                             | 257       | 0                               | 0.00          |
| 14/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 280       | 0                             | 280       | 0                               | 0.00          |
| 14/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.87      | 105.4993                      | 6.8710    | 105.4993                        | 0.00          |
| 14/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 1907      | 2                             | 1907      | 2                               | 0.00          |
| 14/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 1830      | 2                             | 1830      | 2                               | 0.00          |
| 14/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 1985      | 2                             | 1985      | 2                               | 0.00          |
| 14/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 497       | 0                             | 497       | 0                               | 0.00          |
| 14/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 559       | 0                             | 559       | 0                               | 0.00          |
| 14/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 528       | 0                             | 528       | 0                               | 0.00          |
| 14/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 183.93    | 184.7925                      | 183.9344  | 184.7925                        | 30,266.00     |
| 14/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 183434    | 184                           | 183434    | 184                             | 0.00          |
| 14/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 183384    | 184                           | 183384    | 184                             | 0.00          |
| 14/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 183484    | 184                           | 183484    | 184                             | 0.00          |
| 14/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 183.92    | 184.7880                      | 183.9173  | 184.7880                        | 0.00          |
| 14/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 6917      | 8                             | 6917      | 8                               | 0.00          |
| 14/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 6867      | 8                             | 6867      | 8                               | 0.00          |
| 14/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 6967      | 8                             | 6967      | 8                               | 0.00          |
| 14/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.76      | 103.9914                      | 7.7610    | 103.9914                        | 2,154.00      |
| 14/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 3513      | 4                             | 3513      | 4                               | 0.00          |
| 14/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 3310      | 4                             | 3310      | 4                               | 0.00          |
| 14/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 3719      | 4                             | 3719      | 4                               | 0.00          |
| 14/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 93        | 0                             | 93        | 0                               | 0.00          |
| 14/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 14/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 112       | 0                             | 112       | 0                               | 0.00          |
| 14/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.87      | 105.4886                      | 7.8710    | 105.4886                        | 0.00          |
| 14/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 4430      | 5                             | 4430      | 5                               | 0.00          |
| 14/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 4259      | 5                             | 4259      | 5                               | 0.00          |
| 14/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 4602      | 5                             | 4602      | 5                               | 0.00          |
| 14/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 518       | 0                             | 518       | 0                               | 0.00          |
| 14/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 605       | 1                             | 605       | 1                               | 0.00          |
| 14/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 561       | 0                             | 561       | 0                               | 0.00          |
| 14/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.97      | 102.9111                      | 7.9740    | 102.9111                        | 0.00          |
| 14/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 4378      | 5                             | 4378      | 5                               | 0.00          |
| 14/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 4230      | 5                             | 4230      | 5                               | 0.00          |
| 14/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 4529      | 5                             | 4529      | 5                               | 0.00          |
| 14/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1035      | 1                             | 1035      | 1                               | 0.00          |
| 14/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1151      | 1                             | 1151      | 1                               | 0.00          |
| 14/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1091      | 1                             | 1091      | 1                               | 0.00          |
| 14/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 8.07      | 104.5430                      | 8.0650    | 104.5430                        | 0.00          |
| 14/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 3807      | 4                             | 3807      | 4                               | 0.00          |
| 14/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 3684      | 4                             | 3684      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 3933      | 4                             | 3933      | 4                               | 0.00          |
| 14/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 14/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 2106      | 2                             | 2106      | 2                               | 0.00          |
| 14/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 2026      | 2                             | 2026      | 2                               | 0.00          |
| 14/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.97      | 103.7822                      | 7.9730    | 103.7822                        | 3,184.00      |
| 14/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 4174      | 5                             | 4174      | 5                               | 0.00          |
| 14/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 4408      | 5                             | 4408      | 5                               | 0.00          |
| 14/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 3942      | 4                             | 3942      | 4                               | 0.00          |
| 14/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 14/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 14/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 0.00          |
| 14/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.08      | 101.2427                      | 8.0750    | 101.2427                        | 0.00          |
| 14/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 5187      | 6                             | 5187      | 6                               | 0.00          |
| 14/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 5389      | 6                             | 5389      | 6                               | 0.00          |
| 14/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 4988      | 5                             | 4988      | 5                               | 0.00          |
| 14/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 579       | 0                             | 579       | 0                               | 0.00          |
| 14/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 491       | 0                             | 491       | 0                               | 0.00          |
| 14/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 533       | 0                             | 533       | 0                               | 0.00          |
| 14/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.17      | 102.7660                      | 8.1720    | 102.7660                        | 0.00          |
| 14/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 4340      | 5                             | 4340      | 5                               | 0.00          |
| 14/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 4511      | 5                             | 4511      | 5                               | 0.00          |
| 14/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4178      | 5                             | 4178      | 5                               | 0.00          |
| 14/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1576      | 1                             | 1576      | 1                               | 0.00          |
| 14/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1426      | 1                             | 1426      | 1                               | 0.00          |
| 14/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1496      | 1                             | 1496      | 1                               | 0.00          |
| 14/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 8.26      | 100.3609                      | 8.2610    | 100.3609                        | 0.00          |
| 14/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 3786      | 4                             | 3786      | 4                               | 0.00          |
| 14/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 3924      | 4                             | 3924      | 4                               | 0.00          |
| 14/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 3651      | 4                             | 3651      | 4                               | 0.00          |
| 14/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2741      | 2                             | 2741      | 2                               | 0.00          |
| 14/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 2537      | 2                             | 2537      | 2                               | 0.00          |
| 14/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 2637      | 2                             | 2637      | 2                               | 0.00          |
| 14/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.47      | 104.5583                      | 6.4690    | 104.5583                        | 12,577.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 2567      | 3                             | 2567      | 3                               | 0.00          |
| 14/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 2469      | 3                             | 2469      | 3                               | 0.00          |
| 14/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 2665      | 3                             | 2665      | 3                               | 0.00          |
| 14/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 14/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 14/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 14/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.56      | 102.2981                      | 6.5560    | 102.2981                        | 0.00          |
| 14/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 2603      | 3                             | 2603      | 3                               | 0.00          |
| 14/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 2519      | 3                             | 2519      | 3                               | 0.00          |
| 14/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 2686      | 3                             | 2686      | 3                               | 0.00          |
| 14/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 14/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 14/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 14/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.64      | 103.8352                      | 6.6350    | 103.8352                        | 0.00          |
| 14/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1655      | 2                             | 1655      | 2                               | 0.00          |
| 14/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1597      | 2                             | 1597      | 2                               | 0.00          |
| 14/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1714      | 2                             | 1714      | 2                               | 0.00          |
| 14/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 275       | 0                             | 275       | 0                               | 0.00          |
| 14/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 314       | 0                             | 314       | 0                               | 0.00          |
| 14/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 294       | 0                             | 294       | 0                               | 0.00          |
| 14/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.68      | 101.7155                      | 6.6780    | 101.7155                        | 0.00          |
| 14/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1268      | 1                             | 1268      | 1                               | 0.00          |
| 14/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1224      | 1                             | 1224      | 1                               | 0.00          |
| 14/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1312      | 1                             | 1312      | 1                               | 0.00          |
| 14/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 471       | 0                             | 471       | 0                               | 0.00          |
| 14/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 517       | 0                             | 517       | 0                               | 0.00          |
| 14/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 494       | 0                             | 494       | 0                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.10      | 97.6259                       | 8.0990    | 97.6259                         | 8,999.00      |
| 14/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3838      | 4                             | 3838      | 4                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 4077      | 4                             | 4077      | 4                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3603      | 4                             | 3603      | 4                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 779       | 1                             | 779       | 1                               | 2,000.00      |
| 14/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 1424      | 2                             | 1424      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 2110      | 2                             | 2110      | 2                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 98        | 0                             | 98        | 0                               | 900.00        |
| 14/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 889       | 1                             | 889       | 1                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 2303      | 3                             | 2303      | 3                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 507       | 1                             | 507       | 1                               | 300.00        |
| 14/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 1745      | 2                             | 1745      | 2                               | 300.00        |
| 14/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 602       | 1                             | 602       | 1                               | 900.00        |
| 14/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 2528      | 2                             | 2528      | 2                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 689       | 1                             | 689       | 1                               | 2,000.00      |
| 14/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 4805      | 4                             | 4805      | 4                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 1133      | 1                             | 1133      | 1                               | 2,000.00      |
| 14/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 245       | 0                             | 245       | 0                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 1925      | 2                             | 1925      | 2                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 175       | 0                             | 175       | 0                               | 0.00          |
| 14/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 208       | 0                             | 208       | 0                               | 0.00          |
| 14/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.19      | 95.3877                       | 8.1940    | 95.3877                         | 0.00          |
| 14/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 5101      | 5                             | 5101      | 5                               | 0.00          |
| 14/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5306      | 6                             | 5306      | 6                               | 0.00          |
| 14/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4898      | 5                             | 4898      | 5                               | 0.00          |
| 14/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 14/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 698       | 1                             | 698       | 1                               | 0.00          |
| 14/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 754       | 1                             | 754       | 1                               | 0.00          |
| 14/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.29      | 96.8223                       | 8.2860    | 96.8223                         | 0.00          |
| 14/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4395      | 5                             | 4395      | 5                               | 0.00          |
| 14/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4563      | 5                             | 4563      | 5                               | 0.00          |
| 14/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4223      | 4                             | 4223      | 4                               | 0.00          |
| 14/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2021      | 2                             | 2021      | 2                               | 0.00          |
| 14/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1838      | 2                             | 1838      | 2                               | 0.00          |
| 14/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1931      | 2                             | 1931      | 2                               | 0.00          |
| 14/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.37      | 94.7195                       | 8.3700    | 94.7195                         | 0.00          |
| 14/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4515      | 5                             | 4515      | 5                               | 0.00          |
| 14/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4670      | 5                             | 4670      | 5                               | 0.00          |
| 14/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4362      | 5                             | 4362      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2651      | 3                             | 2651      | 3                               | 0.00          |
| 14/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2448      | 2                             | 2448      | 2                               | 0.00          |
| 14/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2548      | 2                             | 2548      | 2                               | 0.00          |
| 14/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.13      | 92.1184                       | 8.1250    | 92.1184                         | 6,824.00      |
| 14/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3961      | 4                             | 3961      | 4                               | 0.00          |
| 14/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 4214      | 5                             | 4214      | 5                               | 0.00          |
| 14/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3713      | 4                             | 3713      | 4                               | 0.00          |
| 14/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 872       | 1                             | 872       | 1                               | 1,995.00      |
| 14/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 4729      | 5                             | 4729      | 5                               | 0.00          |
| 14/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 1589      | 2                             | 1589      | 2                               | 665.00        |
| 14/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 2344      | 3                             | 2344      | 3                               | 0.00          |
| 14/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 683       | 1                             | 683       | 1                               | 665.00        |
| 14/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 146       | 0                             | 146       | 0                               | 1,995.00      |
| 14/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 1132      | 1                             | 1132      | 1                               | 0.00          |
| 14/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 284       | 0                             | 284       | 0                               | 0.00          |
| 14/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 1949      | 2                             | 1949      | 2                               | 0.00          |
| 14/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 206       | 0                             | 206       | 0                               | 0.00          |
| 14/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 14/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.21      | 93.4437                       | 8.2110    | 93.4437                         | 0.00          |
| 14/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 5399      | 6                             | 5399      | 6                               | 0.00          |
| 14/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 5183      | 5                             | 5183      | 5                               | 0.00          |
| 14/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 5618      | 6                             | 5618      | 6                               | 0.00          |
| 14/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 783       | 1                             | 783       | 1                               | 0.00          |
| 14/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 907       | 1                             | 907       | 1                               | 0.00          |
| 14/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 843       | 1                             | 843       | 1                               | 0.00          |
| 14/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.29      | 91.4527                       | 8.2920    | 91.4527                         | 0.00          |
| 14/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5539      | 6                             | 5539      | 6                               | 0.00          |
| 14/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5344      | 6                             | 5344      | 6                               | 0.00          |
| 14/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5736      | 6                             | 5736      | 6                               | 0.00          |
| 14/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1454      | 1                             | 1454      | 1                               | 0.00          |
| 14/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1612      | 2                             | 1612      | 2                               | 0.00          |
| 14/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1532      | 1                             | 1532      | 1                               | 0.00          |
| 14/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.37      | 92.9050                       | 8.3660    | 92.9050                         | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4862      | 5                             | 4862      | 5                               | 0.00          |
| 14/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4694      | 5                             | 4694      | 5                               | 0.00          |
| 14/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5033      | 5                             | 5033      | 5                               | 0.00          |
| 14/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2607      | 2                             | 2607      | 2                               | 0.00          |
| 14/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2819      | 3                             | 2819      | 3                               | 0.00          |
| 14/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2711      | 3                             | 2711      | 3                               | 0.00          |
| 14/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.54      | 77.8342                       | 8.5430    | 77.8342                         | 1,383.00      |
| 14/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2853      | 3                             | 2853      | 3                               | 0.00          |
| 14/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 3111      | 4                             | 3111      | 4                               | 0.00          |
| 14/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2606      | 3                             | 2606      | 3                               | 0.00          |
| 14/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 1325      | 1                             | 1325      | 1                               | 0.00          |
| 14/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 1032      | 1                             | 1032      | 1                               | 0.00          |
| 14/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 1171      | 1                             | 1171      | 1                               | 0.00          |
| 14/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.61      | 78.9516                       | 8.6060    | 78.9516                         | 0.00          |
| 14/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 5133      | 6                             | 5133      | 6                               | 0.00          |
| 14/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 5381      | 6                             | 5381      | 6                               | 0.00          |
| 14/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4891      | 5                             | 4891      | 5                               | 0.00          |
| 14/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2162      | 2                             | 2162      | 2                               | 0.00          |
| 14/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1888      | 2                             | 1888      | 2                               | 0.00          |
| 14/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2021      | 2                             | 2021      | 2                               | 0.00          |
| 14/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.66      | 76.9906                       | 8.6640    | 76.9906                         | 0.00          |
| 14/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5709      | 6                             | 5709      | 6                               | 0.00          |
| 14/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5937      | 6                             | 5937      | 6                               | 0.00          |
| 14/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 5485      | 6                             | 5485      | 6                               | 0.00          |
| 14/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3231      | 3                             | 3231      | 3                               | 0.00          |
| 14/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 2921      | 3                             | 2921      | 3                               | 0.00          |
| 14/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3072      | 3                             | 3072      | 3                               | 0.00          |
| 14/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.72      | 78.2132                       | 8.7160    | 78.2132                         | 0.00          |
| 14/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 7420      | 8                             | 7420      | 8                               | 0.00          |
| 14/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 7649      | 8                             | 7649      | 8                               | 0.00          |
| 14/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 7194      | 8                             | 7194      | 8                               | 0.00          |
| 14/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3480      | 3                             | 3480      | 3                               | 0.00          |
| 14/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3204      | 3                             | 3204      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3339      | 3                             | 3339      | 3                               | 0.00          |
| 14/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 135.82    | 136.7163                      | 135.8202  | 136.7163                        | 600.00        |
| 14/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 4820      | 6                             | 4820      | 6                               | 0.00          |
| 14/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 4870      | 6                             | 4870      | 6                               | 0.00          |
| 14/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 4770      | 6                             | 4770      | 6                               | 0.00          |
| 14/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.81    | 113.2507                      | 112.8053  | 113.2507                        | 529.00        |
| 14/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111555    | 112                           | 111555    | 112                             | 0.00          |
| 14/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111605    | 112                           | 111605    | 112                             | 0.00          |
| 14/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111505    | 112                           | 111505    | 112                             | 0.00          |
| 14/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.09    | 113.5426                      | 113.0905  | 113.5426                        | 0.00          |
| 14/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2590      | 3                             | 2590      | 3                               | 0.00          |
| 14/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2540      | 3                             | 2540      | 3                               | 0.00          |
| 14/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2640      | 3                             | 2640      | 3                               | 0.00          |
| 14/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.14    | 111.7281                      | 111.1428  | 111.7281                        | 2,667.00      |
| 14/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 108643    | 109                           | 108643    | 109                             | 0.00          |
| 14/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 108593    | 109                           | 108593    | 109                             | 0.00          |
| 14/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 108693    | 109                           | 108693    | 109                             | 0.00          |
| 14/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.27    | 111.8674                      | 111.2735  | 111.8674                        | 0.00          |
| 14/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 2773      | 3                             | 2773      | 3                               | 0.00          |
| 14/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 2823      | 3                             | 2823      | 3                               | 0.00          |
| 14/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 2723      | 3                             | 2723      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.60      | 86.7464                       | 8.6040    | 86.7464                         | 0.00          |
| 14/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 1196      | 2                             | 1196      | 2                               | 0.00          |
| 14/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 1599      | 2                             | 1599      | 2                               | 0.00          |
| 14/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 789       | 1                             | 789       | 1                               | 0.00          |
| 14/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.68      | 87.9897                       | 8.6780    | 87.9897                         | 0.00          |
| 14/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 2566      | 3                             | 2566      | 3                               | 0.00          |
| 14/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 2175      | 3                             | 2175      | 3                               | 0.00          |
| 14/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 2954      | 3                             | 2954      | 3                               | 0.00          |
| 14/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.74      | 85.7689                       | 8.7430    | 85.7689                         | 0.00          |
| 14/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3936      | 4                             | 3936      | 4                               | 0.00          |
| 14/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 4309      | 5                             | 4309      | 5                               | 0.00          |
| 14/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 3560      | 4                             | 3560      | 4                               | 0.00          |
| 14/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.80      | 87.1324                       | 8.8010    | 87.1324                         | 0.00          |
| 14/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 3458      | 4                             | 3458      | 4                               | 0.00          |
| 14/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 3830      | 4                             | 3830      | 4                               | 0.00          |
| 14/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 3083      | 4                             | 3083      | 4                               | 0.00          |
| 14/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 14/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 14/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/09/2011 | RZ02 On 03-November-11  | 0.95   | Call         | Bond Future        | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 14/09/2011 | RZ02 On 03-November-11  | 1.05   | Call         | Bond Future        | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 14/09/2011 | RZ02 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | RZ02 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | RZ02 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | RZ11 On 03-November-11  |        |              | Bond Future        | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 14/09/2011 | RZ11 On 03-November-11  | 1.00   | Call         | Bond Future        | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 14/09/2011 | RZ11 On 03-November-11  | 1.05   | Call         | Bond Future        | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 14/09/2011 | RZ11 On 03-November-11  | 0.95   | Call         | Bond Future        | 961       | 1                             | 961       | 1                               | 0.00          |
| 14/09/2011 | RZ11 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | RZ11 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | RZ11 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 14/09/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 778       | 1                             | 778       | 1                               | 0.00          |
| 14/09/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 14/09/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 298       | 0                             | 298       | 0                               | 0.00          |
| 14/09/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 14/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 15/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 0957 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 403.65    | 400.4160                      | 403.6530  | 400.4160                        | 16.00         |
| 15/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 409.46    | 406.1760                      | 409.4600  | 406.1760                        | 0.00          |
| 15/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 370.73    | 367.8220                      | 370.7280  | 367.8220                        | 1,690.00      |
| 15/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 376.06    | 373.1140                      | 376.0610  | 373.1140                        | 0.00          |
| 15/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 15/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 22,388.00     |
| 15/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.54      | 0.5073                        | 0.5407    | 0.5073                          | 21,898.00     |
| 15/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.46      | 7.4400                        | 7.4581    | 7.4400                          | 0.00          |
| 15/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 760       | 1                             | 760       | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 712       | 1                             | 712       | 1                               | 0.00          |
| 15/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 810       | 1                             | 810       | 1                               | 0.00          |
| 15/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 480       | 0                             | 480       | 0                               | 14,286.00     |
| 15/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 212       | 0                             | 212       | 0                               | 6,757.00      |
| 15/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 154       | 0                             | 154       | 0                               | 0.00          |
| 15/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 2         | 0                             | 2         | 0                               | 0.00          |
| 15/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 22        | 0                             | 22        | 0                               | 0.00          |
| 15/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 4         | 0                             | 4         | 0                               | 0.00          |
| 15/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 2         | 0                             | 2         | 0                               | 0.00          |
| 15/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 15/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 15/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 371.23    | 368.4550                      | 371.2290  | 368.4550                        | 162.00        |
| 15/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 142290    | 11                            | 142290    | 11                              | 0.00          |
| 15/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 142190    | 11                            | 142190    | 11                              | 0.00          |
| 15/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 142390    | 11                            | 142390    | 11                              | 0.00          |
| 15/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | GOVI On 02-February-12  |        |              | GOVI               | 376.57    | 373.7560                      | 376.5690  | 373.7560                        | 0.00          |
| 15/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 75690     | 5                             | 75690     | 5                               | 0.00          |
| 15/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 75590     | 5                             | 75590     | 5                               | 0.00          |
| 15/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 75790     | 5                             | 75790     | 5                               | 0.00          |
| 15/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 15/09/2011 | IGOV On 03-November-11  |        |              | Index Future       | 162.35    | 162.3750                      | 162.3490  | 162.3750                        | 84.00         |
| 15/09/2011 | IGOV On 02-February-12  |        |              | Index Future       | 164.69    | 164.7110                      | 164.6850  | 164.7110                        | 0.00          |
| 15/09/2011 | ILBI On 02-February-12  |        |              | Index Future       | 449.29    | 449.2890                      | 449.2890  | 449.2890                        | 88.00         |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 15/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 15/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 15/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 15/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 15/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 15/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.56      | 94.4500                       | 5.5600    | 94.4500                         | 16,389.00     |
| 15/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.47      | 94.5500                       | 5.4700    | 94.5500                         | 1,000.00      |
| 15/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.41      | 94.5800                       | 5.4100    | 94.5800                         | 1,000.00      |
| 15/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.37      | 94.6000                       | 5.3700    | 94.6000                         | 5,541.00      |
| 15/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.35      | 94.6200                       | 5.3500    | 94.6200                         | 0.00          |
| 15/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.30      | 94.6500                       | 5.3000    | 94.6500                         | 0.00          |
| 15/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.27      | 94.6600                       | 5.2700    | 94.6600                         | 1,340.00      |
| 15/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.29      | 94.6100                       | 5.2900    | 94.6100                         | 2,890.00      |
| 15/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.53      | 94.3000                       | 5.5300    | 94.3000                         | 44,760.00     |
| 15/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.75      | 94.0600                       | 5.7500    | 94.0600                         | 990.00        |
| 15/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.97      | 93.8200                       | 5.9700    | 93.8200                         | 790.00        |
| 15/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.19      | 93.5800                       | 6.1900    | 93.5800                         | 1,250.00      |
| 15/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 15/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 15/09/2011 | JN05 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | JN05 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | JN05 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/09/2011 | JN05 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | JN05 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/09/2011 | JN05 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | JN10 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | JN10 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | JN10 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | JN10 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/09/2011 | JN10 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | JN10 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 15/09/2011 | JN10 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 367.59    | 364.0040                      | 367.5910  | 364.0040                        | 0.00          |
| 15/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 372.88    | 369.2410                      | 372.8790  | 369.2410                        | 0.00          |
| 15/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 6.84      | 123.6332                      | 6.8430    | 123.6332                        | 16,687.00     |
| 15/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 5189      | 5                             | 5189      | 5                               | 0.00          |
| 15/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 5368      | 5                             | 5368      | 5                               | 0.00          |
| 15/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 5011      | 4                             | 5011      | 4                               | 0.00          |
| 15/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 304       | 0                             | 304       | 0                               | 1,200.00      |
| 15/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 1075      | 1                             | 1075      | 1                               | 400.00        |
| 15/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 1326      | 1                             | 1326      | 1                               | 0.00          |
| 15/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 2712      | 2                             | 2712      | 2                               | 0.00          |
| 15/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 70        | 0                             | 70        | 0                               | 1,200.00      |
| 15/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 357       | 1                             | 357       | 1                               | 400.00        |
| 15/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 482       | 1                             | 482       | 1                               | 0.00          |
| 15/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 3         | 0                             | 3         | 0                               | 0.00          |
| 15/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future  | 1421      | 2                             | 1421      | 2                               | 0.00          |
| 15/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 2         | 0                             | 2         | 0                               | 0.00          |
| 15/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 2         | 0                             | 2         | 0                               | 0.00          |
| 15/09/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.93      | 125.4123                      | 6.9330    | 125.4123                        | 0.00          |
| 15/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 5485      | 5                             | 5485      | 5                               | 0.00          |
| 15/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 5641      | 5                             | 5641      | 5                               | 0.00          |
| 15/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 5328      | 5                             | 5328      | 5                               | 0.00          |
| 15/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 760       | 1                             | 760       | 1                               | 0.00          |
| 15/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 267       | 0                             | 267       | 0                               | 130.00        |
| 15/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 1568      | 1                             | 1568      | 1                               | 0.00          |
| 15/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 1155      | 1                             | 1155      | 1                               | 130.00        |
| 15/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 2124      | 3                             | 2124      | 3                               | 130.00        |
| 15/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future  | 3625      | 4                             | 3625      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 111       | 0                             | 111       | 0                               | 0.00          |
| 15/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 15/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 101       | 0                             | 101       | 0                               | 0.00          |
| 15/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.01      | 120.4850                      | 7.0090    | 120.4850                        | 0.00          |
| 15/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 4363      | 4                             | 4363      | 4                               | 0.00          |
| 15/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 4496      | 4                             | 4496      | 4                               | 0.00          |
| 15/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 4230      | 4                             | 4230      | 4                               | 0.00          |
| 15/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 392       | 1                             | 392       | 1                               | 0.00          |
| 15/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 343       | 0                             | 343       | 0                               | 0.00          |
| 15/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 367       | 0                             | 367       | 0                               | 0.00          |
| 15/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 7.06      | 122.3941                      | 7.0630    | 122.3941                        | 0.00          |
| 15/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3685      | 3                             | 3685      | 3                               | 0.00          |
| 15/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3794      | 3                             | 3794      | 3                               | 0.00          |
| 15/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3576      | 3                             | 3576      | 3                               | 0.00          |
| 15/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 912       | 1                             | 912       | 1                               | 0.00          |
| 15/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 835       | 1                             | 835       | 1                               | 0.00          |
| 15/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 874       | 1                             | 874       | 1                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.23      | 122.2503                      | 8.2290    | 122.2503                        | 22,457.00     |
| 15/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 7423      | 6                             | 7423      | 6                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 7828      | 7                             | 7828      | 7                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 7021      | 6                             | 7021      | 6                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 5470      | 5                             | 5470      | 5                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 1608      | 1                             | 1608      | 1                               | 1,275.00      |
| 15/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 2815      | 2                             | 2815      | 2                               | 425.00        |
| 15/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 4048      | 3                             | 4048      | 3                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 8236      | 7                             | 8236      | 7                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 2043      | 2                             | 2043      | 2                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 684       | 0                             | 684       | 0                               | 250.00        |
| 15/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 1238      | 1                             | 1238      | 1                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 3499      | 4                             | 3499      | 4                               | 250.00        |
| 15/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 2326      | 3                             | 2326      | 3                               | 250.00        |
| 15/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 169       | 0                             | 169       | 0                               | 1,275.00      |
| 15/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 4971      | 6                             | 4971      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 979       | 1                             | 979       | 1                               | 425.00        |
| 15/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 1645      | 2                             | 1645      | 2                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 2874      | 4                             | 2874      | 4                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 286       | 0                             | 286       | 0                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 546       | 1                             | 546       | 1                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 202       | 0                             | 202       | 0                               | 0.00          |
| 15/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 241       | 0                             | 241       | 0                               | 0.00          |
| 15/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.30      | 118.7178                      | 8.3020    | 118.7178                        | 2,501.00      |
| 15/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 7912      | 7                             | 7912      | 7                               | 0.00          |
| 15/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 8244      | 7                             | 8244      | 7                               | 0.00          |
| 15/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 7586      | 7                             | 7586      | 7                               | 0.00          |
| 15/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 226       | 0                             | 226       | 0                               | 6,000.00      |
| 15/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 1774      | 1                             | 1774      | 1                               | 6,000.00      |
| 15/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 16505     | 18                            | 16505     | 18                              | 0.00          |
| 15/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1615      | 2                             | 1615      | 2                               | 0.00          |
| 15/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 7227      | 8                             | 7227      | 8                               | 0.00          |
| 15/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1391      | 2                             | 1391      | 2                               | 0.00          |
| 15/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 1499      | 2                             | 1499      | 2                               | 0.00          |
| 15/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.37      | 120.5021                      | 8.3710    | 120.5021                        | 0.00          |
| 15/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 8485      | 8                             | 8485      | 8                               | 0.00          |
| 15/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 8192      | 7                             | 8192      | 7                               | 0.00          |
| 15/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8781      | 8                             | 8781      | 8                               | 0.00          |
| 15/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 2644      | 3                             | 2644      | 3                               | 0.00          |
| 15/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 2930      | 3                             | 2930      | 3                               | 0.00          |
| 15/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 2784      | 3                             | 2784      | 3                               | 0.00          |
| 15/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.43      | 117.1235                      | 8.4320    | 117.1235                        | 0.00          |
| 15/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 7468      | 7                             | 7468      | 7                               | 0.00          |
| 15/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 7213      | 7                             | 7213      | 7                               | 0.00          |
| 15/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7729      | 7                             | 7729      | 7                               | 0.00          |
| 15/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 4401      | 5                             | 4401      | 5                               | 0.00          |
| 15/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 4776      | 5                             | 4776      | 5                               | 0.00          |
| 15/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 4584      | 5                             | 4584      | 5                               | 0.00          |
| 15/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.34    | 214.3694                      | 214.3364  | 214.3694                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2336      | 2                             | 2336      | 2                               | 0.00          |
| 15/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2286      | 2                             | 2286      | 2                               | 0.00          |
| 15/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2386      | 2                             | 2386      | 2                               | 0.00          |
| 15/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 243.56    | 244.2246                      | 243.5554  | 244.2246                        | 183.00        |
| 15/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 5055      | 6                             | 5055      | 6                               | 0.00          |
| 15/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 5105      | 6                             | 5105      | 6                               | 0.00          |
| 15/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 5005      | 6                             | 5005      | 6                               | 0.00          |
| 15/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.52      | 109.1026                      | 6.5230    | 109.1026                        | 3,090.00      |
| 15/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 4161      | 4                             | 4161      | 4                               | 0.00          |
| 15/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 4298      | 4                             | 4298      | 4                               | 0.00          |
| 15/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 4023      | 4                             | 4023      | 4                               | 0.00          |
| 15/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.59      | 106.2638                      | 6.5910    | 106.2638                        | 0.00          |
| 15/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 4320      | 4                             | 4320      | 4                               | 0.00          |
| 15/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 4444      | 4                             | 4444      | 4                               | 0.00          |
| 15/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 4195      | 4                             | 4195      | 4                               | 0.00          |
| 15/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 15/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 15/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 15/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.65      | 107.8602                      | 6.6450    | 107.8602                        | 0.00          |
| 15/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 2862      | 3                             | 2862      | 3                               | 0.00          |
| 15/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 2963      | 3                             | 2963      | 3                               | 0.00          |
| 15/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 2762      | 2                             | 2762      | 2                               | 0.00          |
| 15/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 15/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 187       | 0                             | 187       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 204       | 0                             | 204       | 0                               | 0.00          |
| 15/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.67      | 105.1580                      | 6.6710    | 105.1580                        | 0.00          |
| 15/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2228      | 2                             | 2228      | 2                               | 0.00          |
| 15/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2312      | 2                             | 2312      | 2                               | 0.00          |
| 15/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2145      | 2                             | 2145      | 2                               | 0.00          |
| 15/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 431       | 1                             | 431       | 1                               | 0.00          |
| 15/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 381       | 0                             | 381       | 0                               | 0.00          |
| 15/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 405       | 1                             | 405       | 1                               | 0.00          |
| 15/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 183.65    | 183.9344                      | 183.6498  | 183.9344                        | 30,266.00     |
| 15/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 183150    | 183                           | 183150    | 183                             | 0.00          |
| 15/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 183100    | 183                           | 183100    | 183                             | 0.00          |
| 15/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 183200    | 183                           | 183200    | 183                             | 0.00          |
| 15/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 183.63    | 183.9173                      | 183.6281  | 183.9173                        | 0.00          |
| 15/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 6628      | 7                             | 6628      | 7                               | 0.00          |
| 15/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 6678      | 7                             | 6678      | 7                               | 0.00          |
| 15/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 6578      | 7                             | 6578      | 7                               | 0.00          |
| 15/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.62      | 103.4729                      | 7.6210    | 103.4729                        | 2,154.00      |
| 15/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 4122      | 4                             | 4122      | 4                               | 0.00          |
| 15/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 3910      | 3                             | 3910      | 3                               | 0.00          |
| 15/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 4336      | 4                             | 4336      | 4                               | 0.00          |
| 15/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 15/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 74        | 0                             | 74        | 0                               | 0.00          |
| 15/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 15/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.72      | 104.9640                      | 7.7230    | 104.9640                        | 0.00          |
| 15/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 4973      | 4                             | 4973      | 4                               | 0.00          |
| 15/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 4794      | 4                             | 4794      | 4                               | 0.00          |
| 15/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 5153      | 5                             | 5153      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 399       | 1                             | 399       | 1                               | 0.00          |
| 15/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 470       | 1                             | 470       | 1                               | 0.00          |
| 15/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 434       | 1                             | 434       | 1                               | 0.00          |
| 15/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.82      | 102.3777                      | 7.8170    | 102.3777                        | 0.00          |
| 15/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 4877      | 4                             | 4877      | 4                               | 0.00          |
| 15/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 4721      | 4                             | 4721      | 4                               | 0.00          |
| 15/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 5035      | 5                             | 5035      | 5                               | 0.00          |
| 15/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 860       | 1                             | 860       | 1                               | 0.00          |
| 15/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 15/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 909       | 1                             | 909       | 1                               | 0.00          |
| 15/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.90      | 103.9990                      | 7.8990    | 103.9990                        | 0.00          |
| 15/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4238      | 4                             | 4238      | 4                               | 0.00          |
| 15/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4371      | 4                             | 4371      | 4                               | 0.00          |
| 15/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4107      | 4                             | 4107      | 4                               | 0.00          |
| 15/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1839      | 2                             | 1839      | 2                               | 0.00          |
| 15/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1698      | 2                             | 1698      | 2                               | 0.00          |
| 15/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1767      | 2                             | 1767      | 2                               | 0.00          |
| 15/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.83      | 103.1905                      | 7.8290    | 103.1905                        | 3,184.00      |
| 15/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 4895      | 4                             | 4895      | 4                               | 0.00          |
| 15/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 5138      | 4                             | 5138      | 4                               | 0.00          |
| 15/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 4654      | 4                             | 4654      | 4                               | 0.00          |
| 15/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 15/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 51        | 0                             | 51        | 0                               | 0.00          |
| 15/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 62        | 0                             | 62        | 0                               | 0.00          |
| 15/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.92      | 100.6443                      | 7.9240    | 100.6443                        | 0.00          |
| 15/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 5843      | 5                             | 5843      | 5                               | 0.00          |
| 15/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 6053      | 5                             | 6053      | 5                               | 0.00          |
| 15/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 5635      | 5                             | 5635      | 5                               | 0.00          |
| 15/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 439       | 1                             | 439       | 1                               | 0.00          |
| 15/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 15/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 403       | 1                             | 403       | 1                               | 0.00          |
| 15/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.01      | 102.1574                      | 8.0130    | 102.1574                        | 0.00          |
| 15/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 4892      | 4                             | 4892      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5073      | 5                             | 5073      | 5                               | 0.00          |
| 15/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4721      | 4                             | 4721      | 4                               | 0.00          |
| 15/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1318      | 2                             | 1318      | 2                               | 0.00          |
| 15/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1187      | 1                             | 1187      | 1                               | 0.00          |
| 15/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1247      | 1                             | 1247      | 1                               | 0.00          |
| 15/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 8.09      | 99.7388                       | 8.0930    | 99.7388                         | 0.00          |
| 15/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4266      | 4                             | 4266      | 4                               | 0.00          |
| 15/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4121      | 4                             | 4121      | 4                               | 0.00          |
| 15/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4414      | 4                             | 4414      | 4                               | 0.00          |
| 15/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 2210      | 3                             | 2210      | 3                               | 0.00          |
| 15/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2394      | 3                             | 2394      | 3                               | 0.00          |
| 15/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 2300      | 3                             | 2300      | 3                               | 0.00          |
| 15/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.32      | 104.4198                      | 6.3240    | 104.4198                        | 12,577.00     |
| 15/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 2862      | 3                             | 2862      | 3                               | 0.00          |
| 15/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 2764      | 2                             | 2764      | 2                               | 0.00          |
| 15/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 2960      | 3                             | 2960      | 3                               | 0.00          |
| 15/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 15/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.39      | 102.1584                      | 6.3910    | 102.1584                        | 0.00          |
| 15/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 2891      | 3                             | 2891      | 3                               | 0.00          |
| 15/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 2806      | 3                             | 2806      | 3                               | 0.00          |
| 15/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 2976      | 3                             | 2976      | 3                               | 0.00          |
| 15/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 15/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 15/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 15/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.44      | 103.6938                      | 6.4440    | 103.6938                        | 0.00          |
| 15/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1890      | 2                             | 1890      | 2                               | 0.00          |
| 15/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1829      | 2                             | 1829      | 2                               | 0.00          |
| 15/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1953      | 2                             | 1953      | 2                               | 0.00          |
| 15/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 210       | 0                             | 210       | 0                               | 0.00          |
| 15/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 15/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.45      | 101.5712                      | 6.4520    | 101.5712                        | 0.00          |
| 15/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1476      | 1                             | 1476      | 1                               | 0.00          |
| 15/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1523      | 1                             | 1523      | 1                               | 0.00          |
| 15/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1428      | 1                             | 1428      | 1                               | 0.00          |
| 15/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 413       | 1                             | 413       | 1                               | 0.00          |
| 15/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 373       | 0                             | 373       | 0                               | 0.00          |
| 15/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 394       | 0                             | 394       | 0                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 7.97      | 97.2593                       | 7.9650    | 97.2593                         | 8,999.00      |
| 15/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 4523      | 4                             | 4523      | 4                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 4774      | 4                             | 4774      | 4                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 4275      | 4                             | 4275      | 4                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 1084      | 1                             | 1084      | 1                               | 2,000.00      |
| 15/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 1866      | 1                             | 1866      | 1                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 2653      | 2                             | 2653      | 2                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 162       | 0                             | 162       | 0                               | 900.00        |
| 15/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 1221      | 1                             | 1221      | 1                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 2868      | 2                             | 2868      | 2                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 734       | 1                             | 734       | 1                               | 300.00        |
| 15/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 1308      | 2                             | 1308      | 2                               | 300.00        |
| 15/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 398       | 1                             | 398       | 1                               | 900.00        |
| 15/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 1985      | 3                             | 1985      | 3                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 463       | 1                             | 463       | 1                               | 2,000.00      |
| 15/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 4099      | 5                             | 4099      | 5                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 806       | 1                             | 806       | 1                               | 2,000.00      |
| 15/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 148       | 0                             | 148       | 0                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 1460      | 2                             | 1460      | 2                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 103       | 0                             | 103       | 0                               | 0.00          |
| 15/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 123       | 0                             | 123       | 0                               | 0.00          |
| 15/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.05      | 95.0202                       | 8.0540    | 95.0202                         | 0.00          |
| 15/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 5722      | 5                             | 5722      | 5                               | 0.00          |
| 15/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5937      | 5                             | 5937      | 5                               | 0.00          |
| 15/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 5509      | 5                             | 5509      | 5                               | 0.00          |
| 15/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 643       | 1                             | 643       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 547       | 1                             | 547       | 1                               | 0.00          |
| 15/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 593       | 1                             | 593       | 1                               | 0.00          |
| 15/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.14      | 96.4488                       | 8.1400    | 96.4488                         | 0.00          |
| 15/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4913      | 4                             | 4913      | 4                               | 0.00          |
| 15/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5091      | 5                             | 5091      | 5                               | 0.00          |
| 15/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4732      | 4                             | 4732      | 4                               | 0.00          |
| 15/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1737      | 2                             | 1737      | 2                               | 0.00          |
| 15/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1574      | 2                             | 1574      | 2                               | 0.00          |
| 15/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1657      | 2                             | 1657      | 2                               | 0.00          |
| 15/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.22      | 94.3357                       | 8.2180    | 94.3357                         | 0.00          |
| 15/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5011      | 5                             | 5011      | 5                               | 0.00          |
| 15/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4849      | 4                             | 4849      | 4                               | 0.00          |
| 15/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5176      | 5                             | 5176      | 5                               | 0.00          |
| 15/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2153      | 2                             | 2153      | 2                               | 0.00          |
| 15/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2336      | 3                             | 2336      | 3                               | 0.00          |
| 15/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2243      | 3                             | 2243      | 3                               | 0.00          |
| 15/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 7.99      | 91.7939                       | 7.9910    | 91.7939                         | 6,824.00      |
| 15/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 4687      | 4                             | 4687      | 4                               | 0.00          |
| 15/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 4953      | 4                             | 4953      | 4                               | 0.00          |
| 15/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 4425      | 4                             | 4425      | 4                               | 0.00          |
| 15/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 1212      | 1                             | 1212      | 1                               | 1,995.00      |
| 15/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 5490      | 5                             | 5490      | 5                               | 0.00          |
| 15/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 2077      | 2                             | 2077      | 2                               | 665.00        |
| 15/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 2938      | 2                             | 2938      | 2                               | 0.00          |
| 15/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 454       | 1                             | 454       | 1                               | 665.00        |
| 15/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 1,995.00      |
| 15/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 797       | 1                             | 797       | 1                               | 0.00          |
| 15/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 173       | 0                             | 173       | 0                               | 0.00          |
| 15/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 1466      | 2                             | 1466      | 2                               | 0.00          |
| 15/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 15/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 15/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.07      | 93.1148                       | 8.0720    | 93.1148                         | 0.00          |
| 15/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 6058      | 5                             | 6058      | 5                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 5831      | 5                             | 5831      | 5                               | 0.00          |
| 15/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 6287      | 6                             | 6287      | 6                               | 0.00          |
| 15/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 618       | 1                             | 618       | 1                               | 0.00          |
| 15/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 721       | 1                             | 721       | 1                               | 0.00          |
| 15/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 668       | 1                             | 668       | 1                               | 0.00          |
| 15/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.15      | 91.1199                       | 8.1480    | 91.1199                         | 0.00          |
| 15/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6147      | 6                             | 6147      | 6                               | 0.00          |
| 15/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5943      | 5                             | 5943      | 5                               | 0.00          |
| 15/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6353      | 6                             | 6353      | 6                               | 0.00          |
| 15/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1228      | 1                             | 1228      | 1                               | 0.00          |
| 15/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1368      | 2                             | 1368      | 2                               | 0.00          |
| 15/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1296      | 2                             | 1296      | 2                               | 0.00          |
| 15/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.22      | 92.5572                       | 8.2150    | 92.5572                         | 0.00          |
| 15/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5400      | 5                             | 5400      | 5                               | 0.00          |
| 15/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5581      | 5                             | 5581      | 5                               | 0.00          |
| 15/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5222      | 5                             | 5222      | 5                               | 0.00          |
| 15/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2483      | 3                             | 2483      | 3                               | 0.00          |
| 15/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2291      | 3                             | 2291      | 3                               | 0.00          |
| 15/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2385      | 3                             | 2385      | 3                               | 0.00          |
| 15/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.40      | 77.3022                       | 8.4000    | 77.3022                         | 1,383.00      |
| 15/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 3668      | 3                             | 3668      | 3                               | 0.00          |
| 15/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 3961      | 3                             | 3961      | 3                               | 0.00          |
| 15/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 3384      | 3                             | 3384      | 3                               | 0.00          |
| 15/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 15/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 685       | 1                             | 685       | 1                               | 0.00          |
| 15/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 790       | 1                             | 790       | 1                               | 0.00          |
| 15/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.46      | 78.4097                       | 8.4590    | 78.4097                         | 0.00          |
| 15/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 5961      | 5                             | 5961      | 5                               | 0.00          |
| 15/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 6228      | 5                             | 6228      | 5                               | 0.00          |
| 15/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 5699      | 5                             | 5699      | 5                               | 0.00          |
| 15/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 1755      | 2                             | 1755      | 2                               | 0.00          |
| 15/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1520      | 2                             | 1520      | 2                               | 0.00          |
| 15/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 1633      | 2                             | 1633      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.51      | 76.4468                       | 8.5140    | 76.4468                         | 0.00          |
| 15/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 6492      | 6                             | 6492      | 6                               | 0.00          |
| 15/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 6736      | 6                             | 6736      | 6                               | 0.00          |
| 15/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 6252      | 5                             | 6252      | 5                               | 0.00          |
| 15/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 2772      | 3                             | 2772      | 3                               | 0.00          |
| 15/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 2493      | 3                             | 2493      | 3                               | 0.00          |
| 15/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 2629      | 3                             | 2629      | 3                               | 0.00          |
| 15/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.56      | 77.6589                       | 8.5620    | 77.6589                         | 0.00          |
| 15/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 8252      | 7                             | 8252      | 7                               | 0.00          |
| 15/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 8013      | 7                             | 8013      | 7                               | 0.00          |
| 15/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 8494      | 8                             | 8494      | 8                               | 0.00          |
| 15/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2803      | 3                             | 2803      | 3                               | 0.00          |
| 15/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3053      | 3                             | 3053      | 3                               | 0.00          |
| 15/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2925      | 3                             | 2925      | 3                               | 0.00          |
| 15/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 135.46    | 135.8202                      | 135.4635  | 135.8202                        | 600.00        |
| 15/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 4513      | 5                             | 4513      | 5                               | 0.00          |
| 15/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 4463      | 5                             | 4463      | 5                               | 0.00          |
| 15/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 4413      | 5                             | 4413      | 5                               | 0.00          |
| 15/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.81    | 112.8053                      | 112.8082  | 112.8053                        | 529.00        |
| 15/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111558    | 112                           | 111558    | 112                             | 0.00          |
| 15/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111508    | 112                           | 111508    | 112                             | 0.00          |
| 15/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111608    | 112                           | 111608    | 112                             | 0.00          |
| 15/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.09    | 113.0905                      | 113.0931  | 113.0905                        | 0.00          |
| 15/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2593      | 3                             | 2593      | 3                               | 0.00          |
| 15/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2643      | 3                             | 2643      | 3                               | 0.00          |
| 15/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2543      | 3                             | 2543      | 3                               | 0.00          |
| 15/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.15    | 111.1428                      | 111.1482  | 111.1428                        | 2,667.00      |
| 15/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 108648    | 109                           | 108648    | 109                             | 0.00          |
| 15/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 108598    | 109                           | 108598    | 109                             | 0.00          |
| 15/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 108698    | 109                           | 108698    | 109                             | 0.00          |
| 15/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.28    | 111.2735                      | 111.2787  | 111.2735                        | 0.00          |
| 15/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 2779      | 3                             | 2779      | 3                               | 0.00          |
| 15/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 2729      | 3                             | 2729      | 3                               | 0.00          |
| 15/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 2829      | 3                             | 2829      | 3                               | 0.00          |
| 15/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.48      | 86.3393                       | 8.4760    | 86.3393                         | 0.00          |
| 15/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 2265      | 1                             | 2265      | 1                               | 0.00          |
| 15/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 2669      | 2                             | 2669      | 2                               | 0.00          |
| 15/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 1859      | 1                             | 1859      | 1                               | 0.00          |
| 15/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.55      | 87.5805                       | 8.5460    | 87.5805                         | 0.00          |
| 15/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 3653      | 3                             | 3653      | 3                               | 0.00          |
| 15/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 3262      | 2                             | 3262      | 2                               | 0.00          |
| 15/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 4040      | 3                             | 4040      | 3                               | 0.00          |
| 15/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 15/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.61      | 85.3570                       | 8.6080    | 85.3570                         | 0.00          |
| 15/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 5033      | 4                             | 5033      | 4                               | 0.00          |
| 15/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5406      | 4                             | 5406      | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future  | 4657      | 4                             | 4657      | 4                               | 0.00          |
| 15/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R213 On 02-August-12   |        |              | Bond Future  | 8.66      | 86.7096                       | 8.6620    | 86.7096                         | 0.00          |
| 15/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future  | 4573      | 3                             | 4573      | 3                               | 0.00          |
| 15/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future  | 4945      | 4                             | 4945      | 4                               | 0.00          |
| 15/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future  | 4199      | 3                             | 4199      | 3                               | 0.00          |
| 15/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future  | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 15/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future  | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 15/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future  | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 15/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future  | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 15/09/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | RZ11 On 03-November-11 |        |              | Bond Future  | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 15/09/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future  | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 15/09/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future  | 961       | 1                             | 961       | 1                               | 0.00          |
| 15/09/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future  | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 15/09/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | RZ12 On 03-November-11 |        |              | Bond Future  | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 15/09/2011 | RZ12 On 03-November-11 | 2.00   | Call         | Bond Future  | 778       | 1                             | 778       | 1                               | 0.00          |
| 15/09/2011 | RZ12 On 03-November-11 | 2.05   | Call         | Bond Future  | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 15/09/2011 | RZ12 On 03-November-11 | 1.95   | Call         | Bond Future  | 298       | 0                             | 298       | 0                               | 0.00          |
| 15/09/2011 | RZ12 On 03-November-11 | 1.95   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | RZ12 On 03-November-11 | 2.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | RZ12 On 03-November-11 | 2.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/09/2011 | TRT1 On 03-November-11 |        |              | Index Future | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 16/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 403.84    | 403.6530                      | 403.8390  | 403.6530                        | 16.00         |
| 16/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 409.65    | 409.4600                      | 409.6470  | 409.4600                        | 0.00          |
| 16/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 370.90    | 370.7280                      | 370.8990  | 370.7280                        | 1,690.00      |
| 16/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 376.23    | 376.0610                      | 376.2340  | 376.0610                        | 0.00          |
| 16/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 16/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 22,388.00     |
| 16/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.57      | 0.5407                        | 0.5685    | 0.5407                          | 21,898.00     |
| 16/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.47      | 7.4581                        | 7.4650    | 7.4581                          | 0.00          |
| 16/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 768       | 1                             | 768       | 1                               | 0.00          |
| 16/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 719       | 1                             | 719       | 1                               | 0.00          |
| 16/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 817       | 1                             | 817       | 1                               | 0.00          |
| 16/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 486       | 0                             | 486       | 0                               | 14,286.00     |
| 16/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 212       | 0                             | 212       | 0                               | 6,757.00      |
| 16/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 147       | 0                             | 147       | 0                               | 0.00          |
| 16/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 2         | 0                             | 2         | 0                               | 0.00          |
| 16/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 21        | 0                             | 21        | 0                               | 0.00          |
| 16/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 4         | 0                             | 4         | 0                               | 0.00          |
| 16/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 3         | 0                             | 3         | 0                               | 0.00          |
| 16/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 16/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 16/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 371.42    | 371.2290                      | 371.4220  | 371.2290                        | 164.00        |
| 16/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 144220    | 14                            | 144220    | 14                              | 0.00          |
| 16/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 144120    | 14                            | 144120    | 14                              | 0.00          |
| 16/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 144320    | 14                            | 144320    | 14                              | 0.00          |
| 16/09/2011 | GOVI On 03-November-11  | 356.99 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | GOVI On 02-February-12  |        |              | GOVI                   | 376.76    | 376.5690                      | 376.7640  | 376.5690                        | 0.00          |
| 16/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI                   | 77640     | 8                             | 77640     | 8                               | 0.00          |
| 16/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI                   | 77540     | 8                             | 77540     | 8                               | 0.00          |
| 16/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI                   | 77740     | 8                             | 77740     | 8                               | 0.00          |
| 16/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 16/09/2011 | IGOV On 03-November-11  |        |              | Index Future           | 161.79    | 162.3490                      | 161.7920  | 162.3490                        | 84.00         |
| 16/09/2011 | IGOV On 02-February-12  |        |              | Index Future           | 164.12    | 164.6850                      | 164.1190  | 164.6850                        | 0.00          |
| 16/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 449.29    | 449.2890                      | 449.2890  | 449.2890                        | 88.00         |
| 16/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 16/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 16/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 16/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 16/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 16/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 16/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.56      | 94.4400                       | 5.5600    | 94.4400                         | 16,389.00     |
| 16/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.47      | 94.5300                       | 5.4700    | 94.5300                         | 1,000.00      |
| 16/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.41      | 94.5900                       | 5.4100    | 94.5900                         | 1,000.00      |
| 16/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.36      | 94.6300                       | 5.3600    | 94.6300                         | 5,541.00      |
| 16/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.34      | 94.6500                       | 5.3400    | 94.6500                         | 0.00          |
| 16/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.29      | 94.7000                       | 5.2900    | 94.7000                         | 0.00          |
| 16/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.26      | 94.7300                       | 5.2600    | 94.7300                         | 1,340.00      |
| 16/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.29      | 94.7100                       | 5.2900    | 94.7100                         | 2,890.00      |
| 16/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.51      | 94.4700                       | 5.5100    | 94.4700                         | 44,760.00     |
| 16/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.73      | 94.2500                       | 5.7300    | 94.2500                         | 990.00        |
| 16/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.96      | 94.0300                       | 5.9600    | 94.0300                         | 790.00        |
| 16/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.20      | 93.8100                       | 6.2000    | 93.8100                         | 1,250.00      |
| 16/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 16/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | JN02 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 16/09/2011 | JN02 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | JN02 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 16/09/2011 | JN02 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | JN02 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | JN05 On 03-November-11 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 16/09/2011 | JN05 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | JN05 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | JN05 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 16/09/2011 | JN05 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | JN05 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 16/09/2011 | JN05 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | JN10 On 03-November-11 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 16/09/2011 | JN10 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | JN10 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | JN10 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 16/09/2011 | JN10 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | JN10 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 16/09/2011 | JN10 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 367.65    | 367.5910                      | 367.6510  | 367.5910                        | 0.00          |
| 16/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 372.94    | 372.8790                      | 372.9380  | 372.8790                        | 0.00          |
| 16/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 6.81      | 124.1886                      | 6.8110    | 124.1886                        | 17,018.00     |
| 16/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 5310      | 5                             | 5310      | 5                               | 0.00          |
| 16/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 5489      | 5                             | 5489      | 5                               | 0.00          |
| 16/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 5131      | 5                             | 5131      | 5                               | 0.00          |
| 16/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 332       | 0                             | 332       | 0                               | 1,200.00      |
| 16/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 1145      | 1                             | 1145      | 1                               | 400.00        |
| 16/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 1406      | 1                             | 1406      | 1                               | 0.00          |
| 16/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 2822      | 3                             | 2822      | 3                               | 0.00          |
| 16/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 58        | 0                             | 58        | 0                               | 1,200.00      |
| 16/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 316       | 0                             | 316       | 0                               | 400.00        |
| 16/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 431       | 0                             | 431       | 0                               | 0.00          |
| 16/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 2         | 0                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future | 1327      | 1                             | 1327      | 1                               | 0.00          |
| 16/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 16/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 16/09/2011 | R157 On 02-February-12 |        |              | Bond Future | 6.90      | 125.9765                      | 6.8990    | 125.9765                        | 0.00          |
| 16/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future | 5596      | 5                             | 5596      | 5                               | 0.00          |
| 16/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future | 5753      | 6                             | 5753      | 6                               | 0.00          |
| 16/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future | 5439      | 5                             | 5439      | 5                               | 0.00          |
| 16/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future | 798       | 1                             | 798       | 1                               | 0.00          |
| 16/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future | 284       | 0                             | 284       | 0                               | 130.00        |
| 16/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future | 1631      | 2                             | 1631      | 2                               | 0.00          |
| 16/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future | 1098      | 1                             | 1098      | 1                               | 130.00        |
| 16/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future | 2042      | 2                             | 2042      | 2                               | 130.00        |
| 16/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 3521      | 4                             | 3521      | 4                               | 0.00          |
| 16/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 16/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 16/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 92        | 0                             | 92        | 0                               | 0.00          |
| 16/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 6.97      | 121.0590                      | 6.9710    | 121.0590                        | 0.00          |
| 16/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 4466      | 4                             | 4466      | 4                               | 0.00          |
| 16/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 4332      | 4                             | 4332      | 4                               | 0.00          |
| 16/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 4600      | 4                             | 4600      | 4                               | 0.00          |
| 16/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 322       | 0                             | 322       | 0                               | 0.00          |
| 16/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 16/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 345       | 0                             | 345       | 0                               | 0.00          |
| 16/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 7.02      | 122.9743                      | 7.0210    | 122.9743                        | 0.00          |
| 16/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3775      | 4                             | 3775      | 4                               | 0.00          |
| 16/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3666      | 4                             | 3666      | 4                               | 0.00          |
| 16/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3886      | 4                             | 3886      | 4                               | 0.00          |
| 16/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 799       | 1                             | 799       | 1                               | 0.00          |
| 16/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 874       | 1                             | 874       | 1                               | 0.00          |
| 16/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 835       | 1                             | 835       | 1                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.23      | 123.4399                      | 8.2280    | 123.4399                        | 22,457.00     |
| 16/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 7422      | 7                             | 7422      | 7                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 7828      | 8                             | 7828      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 7020      | 7                             | 7020      | 7                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 5463      | 5                             | 5463      | 5                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 1591      | 2                             | 1591      | 2                               | 1,275.00      |
| 16/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 2799      | 3                             | 2799      | 3                               | 425.00        |
| 16/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 4036      | 4                             | 4036      | 4                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 8237      | 8                             | 8237      | 8                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 2026      | 2                             | 2026      | 2                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 670       | 1                             | 670       | 1                               | 250.00        |
| 16/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 1221      | 1                             | 1221      | 1                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 3473      | 3                             | 3473      | 3                               | 250.00        |
| 16/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 2299      | 2                             | 2299      | 2                               | 250.00        |
| 16/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 160       | 0                             | 160       | 0                               | 1,275.00      |
| 16/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 4947      | 5                             | 4947      | 5                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 957       | 1                             | 957       | 1                               | 425.00        |
| 16/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 1619      | 2                             | 1619      | 2                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 2848      | 3                             | 2848      | 3                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 275       | 0                             | 275       | 0                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 530       | 1                             | 530       | 1                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 193       | 0                             | 193       | 0                               | 0.00          |
| 16/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 230       | 0                             | 230       | 0                               | 0.00          |
| 16/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.30      | 119.9330                      | 8.3020    | 119.9330                        | 2,501.00      |
| 16/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 7901      | 8                             | 7901      | 8                               | 0.00          |
| 16/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 8233      | 8                             | 8233      | 8                               | 0.00          |
| 16/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 7574      | 8                             | 7574      | 8                               | 0.00          |
| 16/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 222       | 0                             | 222       | 0                               | 6,000.00      |
| 16/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 1762      | 2                             | 1762      | 2                               | 6,000.00      |
| 16/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 16501     | 17                            | 16501     | 17                              | 0.00          |
| 16/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 1603      | 2                             | 1603      | 2                               | 0.00          |
| 16/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 7215      | 7                             | 7215      | 7                               | 0.00          |
| 16/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1380      | 1                             | 1380      | 1                               | 0.00          |
| 16/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 1488      | 1                             | 1488      | 1                               | 0.00          |
| 16/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.37      | 121.7326                      | 8.3700    | 121.7326                        | 0.00          |
| 16/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 8481      | 8                             | 8481      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8777      | 9                             | 8777      | 9                               | 0.00          |
| 16/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 8188      | 8                             | 8188      | 8                               | 0.00          |
| 16/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 2916      | 3                             | 2916      | 3                               | 0.00          |
| 16/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 2631      | 3                             | 2631      | 3                               | 0.00          |
| 16/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 2771      | 3                             | 2771      | 3                               | 0.00          |
| 16/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.43      | 118.3694                      | 8.4320    | 118.3694                        | 0.00          |
| 16/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 7459      | 7                             | 7459      | 7                               | 0.00          |
| 16/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7720      | 8                             | 7720      | 8                               | 0.00          |
| 16/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 7204      | 7                             | 7204      | 7                               | 0.00          |
| 16/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 4767      | 5                             | 4767      | 5                               | 0.00          |
| 16/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 4392      | 4                             | 4392      | 4                               | 0.00          |
| 16/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 4575      | 5                             | 4575      | 5                               | 0.00          |
| 16/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.37    | 214.3364                      | 214.3672  | 214.3364                        | 0.00          |
| 16/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2367      | 2                             | 2367      | 2                               | 0.00          |
| 16/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2417      | 2                             | 2417      | 2                               | 0.00          |
| 16/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2317      | 2                             | 2317      | 2                               | 0.00          |
| 16/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 243.12    | 243.5554                      | 243.1150  | 243.5554                        | 183.00        |
| 16/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 4615      | 5                             | 4615      | 5                               | 0.00          |
| 16/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 4565      | 5                             | 4565      | 5                               | 0.00          |
| 16/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 4665      | 5                             | 4665      | 5                               | 0.00          |
| 16/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.49      | 109.5260                      | 6.4910    | 109.5260                        | 3,090.00      |
| 16/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 4253      | 4                             | 4253      | 4                               | 0.00          |
| 16/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 4390      | 4                             | 4390      | 4                               | 0.00          |
| 16/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 4116      | 4                             | 4116      | 4                               | 0.00          |
| 16/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.56      | 106.6945                      | 6.5560    | 106.6945                        | 0.00          |
| 16/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 4412      | 4                             | 4412      | 4                               | 0.00          |
| 16/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 4536      | 4                             | 4536      | 4                               | 0.00          |
| 16/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 4287      | 4                             | 4287      | 4                               | 0.00          |
| 16/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 16/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 16/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 16/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.61      | 108.2967                      | 6.6060    | 108.2967                        | 0.00          |
| 16/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 2943      | 3                             | 2943      | 3                               | 0.00          |
| 16/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 2841      | 3                             | 2841      | 3                               | 0.00          |
| 16/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3044      | 3                             | 3044      | 3                               | 0.00          |
| 16/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 172       | 0                             | 172       | 0                               | 0.00          |
| 16/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 206       | 0                             | 206       | 0                               | 0.00          |
| 16/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 190       | 0                             | 190       | 0                               | 0.00          |
| 16/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.63      | 105.6015                      | 6.6280    | 105.6015                        | 0.00          |
| 16/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2299      | 2                             | 2299      | 2                               | 0.00          |
| 16/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2215      | 2                             | 2215      | 2                               | 0.00          |
| 16/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2384      | 2                             | 2384      | 2                               | 0.00          |
| 16/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |
| 16/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 405       | 0                             | 405       | 0                               | 0.00          |
| 16/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 380       | 0                             | 380       | 0                               | 0.00          |
| 16/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 182.49    | 183.6498                      | 182.4897  | 183.6498                        | 30,266.00     |
| 16/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 181990    | 183                           | 181990    | 183                             | 0.00          |
| 16/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 181940    | 183                           | 181940    | 183                             | 0.00          |
| 16/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 182040    | 183                           | 182040    | 183                             | 0.00          |
| 16/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 182.45    | 183.6281                      | 182.4509  | 183.6281                        | 0.00          |
| 16/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 5451      | 7                             | 5451      | 7                               | 0.00          |
| 16/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 5401      | 7                             | 5401      | 7                               | 0.00          |
| 16/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 5501      | 7                             | 5501      | 7                               | 0.00          |
| 16/09/2011 | R202 On 02-February-12 | 176.95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.59      | 104.1334                      | 7.5940    | 104.1334                        | 2,154.00      |
| 16/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 4241      | 4                             | 4241      | 4                               | 0.00          |
| 16/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 4027      | 4                             | 4027      | 4                               | 0.00          |
| 16/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 4456      | 4                             | 4456      | 4                               | 0.00          |
| 16/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 16/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 16/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 16/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.70      | 105.6339                      | 7.6950    | 105.6339                        | 0.00          |
| 16/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 5075      | 5                             | 5075      | 5                               | 0.00          |
| 16/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 4895      | 5                             | 4895      | 5                               | 0.00          |
| 16/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 5257      | 5                             | 5257      | 5                               | 0.00          |
| 16/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 376       | 0                             | 376       | 0                               | 0.00          |
| 16/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 443       | 0                             | 443       | 0                               | 0.00          |
| 16/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 408       | 0                             | 408       | 0                               | 0.00          |
| 16/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.79      | 103.0592                      | 7.7870    | 103.0592                        | 0.00          |
| 16/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 4972      | 5                             | 4972      | 5                               | 0.00          |
| 16/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 5131      | 5                             | 5131      | 5                               | 0.00          |
| 16/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 4815      | 5                             | 4815      | 5                               | 0.00          |
| 16/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 924       | 1                             | 924       | 1                               | 0.00          |
| 16/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 825       | 1                             | 825       | 1                               | 0.00          |
| 16/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 16/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.87      | 104.6890                      | 7.8680    | 104.6890                        | 0.00          |
| 16/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4319      | 4                             | 4319      | 4                               | 0.00          |
| 16/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4186      | 4                             | 4186      | 4                               | 0.00          |
| 16/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4453      | 4                             | 4453      | 4                               | 0.00          |
| 16/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1650      | 2                             | 1650      | 2                               | 0.00          |
| 16/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1788      | 2                             | 1788      | 2                               | 0.00          |
| 16/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1718      | 2                             | 1718      | 2                               | 0.00          |
| 16/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.81      | 103.9660                      | 7.8070    | 103.9660                        | 3,184.00      |
| 16/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 5006      | 5                             | 5006      | 5                               | 0.00          |
| 16/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 5250      | 5                             | 5250      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 4763      | 5                             | 4763      | 5                               | 0.00          |
| 16/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 0.00          |
| 16/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 16/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 54        | 0                             | 54        | 0                               | 0.00          |
| 16/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.90      | 101.4309                      | 7.9010    | 101.4309                        | 0.00          |
| 16/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 5942      | 6                             | 5942      | 6                               | 0.00          |
| 16/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 6153      | 6                             | 6153      | 6                               | 0.00          |
| 16/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 5732      | 6                             | 5732      | 6                               | 0.00          |
| 16/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 416       | 0                             | 416       | 0                               | 0.00          |
| 16/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 348       | 0                             | 348       | 0                               | 0.00          |
| 16/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 381       | 0                             | 381       | 0                               | 0.00          |
| 16/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 7.99      | 102.9581                      | 7.9890    | 102.9581                        | 0.00          |
| 16/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 4975      | 5                             | 4975      | 5                               | 0.00          |
| 16/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4802      | 5                             | 4802      | 5                               | 0.00          |
| 16/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5157      | 5                             | 5157      | 5                               | 0.00          |
| 16/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1149      | 1                             | 1149      | 1                               | 0.00          |
| 16/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1278      | 1                             | 1278      | 1                               | 0.00          |
| 16/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1209      | 1                             | 1209      | 1                               | 0.00          |
| 16/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 8.07      | 100.5563                      | 8.0690    | 100.5563                        | 0.00          |
| 16/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4334      | 4                             | 4334      | 4                               | 0.00          |
| 16/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4483      | 4                             | 4483      | 4                               | 0.00          |
| 16/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4187      | 4                             | 4187      | 4                               | 0.00          |
| 16/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2342      | 2                             | 2342      | 2                               | 0.00          |
| 16/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 2161      | 2                             | 2161      | 2                               | 0.00          |
| 16/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 2250      | 2                             | 2250      | 2                               | 0.00          |
| 16/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.29      | 104.7155                      | 6.2860    | 104.7155                        | 12,577.00     |
| 16/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 2940      | 3                             | 2940      | 3                               | 0.00          |
| 16/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 2841      | 3                             | 2841      | 3                               | 0.00          |
| 16/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 3038      | 3                             | 3038      | 3                               | 0.00          |
| 16/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 16/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.35      | 102.4580                      | 6.3480    | 102.4580                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 2967      | 3                             | 2967      | 3                               | 0.00          |
| 16/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 2881      | 3                             | 2881      | 3                               | 0.00          |
| 16/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3052      | 3                             | 3052      | 3                               | 0.00          |
| 16/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 16/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 16/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 16/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.39      | 103.9976                      | 6.3940    | 103.9976                        | 0.00          |
| 16/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1953      | 2                             | 1953      | 2                               | 0.00          |
| 16/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2017      | 2                             | 2017      | 2                               | 0.00          |
| 16/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1891      | 2                             | 1891      | 2                               | 0.00          |
| 16/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 224       | 0                             | 224       | 0                               | 0.00          |
| 16/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 194       | 0                             | 194       | 0                               | 0.00          |
| 16/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 208       | 0                             | 208       | 0                               | 0.00          |
| 16/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.39      | 101.8793                      | 6.3940    | 101.8793                        | 0.00          |
| 16/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1531      | 1                             | 1531      | 1                               | 0.00          |
| 16/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1482      | 1                             | 1482      | 1                               | 0.00          |
| 16/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1579      | 2                             | 1579      | 2                               | 0.00          |
| 16/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 350       | 0                             | 350       | 0                               | 0.00          |
| 16/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 388       | 0                             | 388       | 0                               | 0.00          |
| 16/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 7.96      | 98.0289                       | 7.9590    | 98.0289                         | 8,999.00      |
| 16/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 4550      | 5                             | 4550      | 5                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 4801      | 5                             | 4801      | 5                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 4301      | 4                             | 4301      | 4                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 1087      | 1                             | 1087      | 1                               | 2,000.00      |
| 16/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 1875      | 2                             | 1875      | 2                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 2669      | 3                             | 2669      | 3                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 160       | 0                             | 160       | 0                               | 900.00        |
| 16/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 1225      | 1                             | 1225      | 1                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 2886      | 3                             | 2886      | 3                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 734       | 1                             | 734       | 1                               | 300.00        |
| 16/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 1277      | 1                             | 1277      | 1                               | 300.00        |
| 16/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 381       | 0                             | 381       | 0                               | 900.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 1951      | 2                             | 1951      | 2                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 444       | 0                             | 444       | 0                               | 2,000.00      |
| 16/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 4063      | 4                             | 4063      | 4                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 780       | 1                             | 780       | 1                               | 2,000.00      |
| 16/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 1429      | 1                             | 1429      | 1                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 95        | 0                             | 95        | 0                               | 0.00          |
| 16/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 0.00          |
| 16/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.05      | 95.8019                       | 8.0480    | 95.8019                         | 0.00          |
| 16/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 5744      | 6                             | 5744      | 6                               | 0.00          |
| 16/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5960      | 6                             | 5960      | 6                               | 0.00          |
| 16/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 5531      | 6                             | 5531      | 6                               | 0.00          |
| 16/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 631       | 1                             | 631       | 1                               | 0.00          |
| 16/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 536       | 1                             | 536       | 1                               | 0.00          |
| 16/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 582       | 1                             | 582       | 1                               | 0.00          |
| 16/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.13      | 97.2412                       | 8.1340    | 97.2412                         | 0.00          |
| 16/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4930      | 5                             | 4930      | 5                               | 0.00          |
| 16/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4748      | 5                             | 4748      | 5                               | 0.00          |
| 16/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5108      | 5                             | 5108      | 5                               | 0.00          |
| 16/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1558      | 2                             | 1558      | 2                               | 0.00          |
| 16/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1721      | 2                             | 1721      | 2                               | 0.00          |
| 16/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1641      | 2                             | 1641      | 2                               | 0.00          |
| 16/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.21      | 95.1372                       | 8.2110    | 95.1372                         | 0.00          |
| 16/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5030      | 5                             | 5030      | 5                               | 0.00          |
| 16/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5195      | 5                             | 5195      | 5                               | 0.00          |
| 16/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4867      | 5                             | 4867      | 5                               | 0.00          |
| 16/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2317      | 2                             | 2317      | 2                               | 0.00          |
| 16/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2135      | 2                             | 2135      | 2                               | 0.00          |
| 16/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2224      | 2                             | 2224      | 2                               | 0.00          |
| 16/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 7.99      | 92.6173                       | 7.9900    | 92.6173                         | 6,824.00      |
| 16/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 4687      | 5                             | 4687      | 5                               | 0.00          |
| 16/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 4953      | 5                             | 4953      | 5                               | 0.00          |
| 16/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 4424      | 4                             | 4424      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 1201      | 1                             | 1201      | 1                               | 1,995.00      |
| 16/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 5492      | 5                             | 5492      | 5                               | 0.00          |
| 16/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 2069      | 2                             | 2069      | 2                               | 665.00        |
| 16/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 2933      | 3                             | 2933      | 3                               | 0.00          |
| 16/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 443       | 0                             | 443       | 0                               | 665.00        |
| 16/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 80        | 0                             | 80        | 0                               | 1,995.00      |
| 16/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 783       | 1                             | 783       | 1                               | 0.00          |
| 16/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 166       | 0                             | 166       | 0                               | 0.00          |
| 16/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 1449      | 1                             | 1449      | 1                               | 0.00          |
| 16/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 16/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 138       | 0                             | 138       | 0                               | 0.00          |
| 16/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.07      | 93.9489                       | 8.0710    | 93.9489                         | 0.00          |
| 16/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 6056      | 6                             | 6056      | 6                               | 0.00          |
| 16/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 5829      | 6                             | 5829      | 6                               | 0.00          |
| 16/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 6286      | 6                             | 6286      | 6                               | 0.00          |
| 16/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 611       | 1                             | 611       | 1                               | 0.00          |
| 16/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 713       | 1                             | 713       | 1                               | 0.00          |
| 16/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 660       | 1                             | 660       | 1                               | 0.00          |
| 16/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.15      | 91.9635                       | 8.1470    | 91.9635                         | 0.00          |
| 16/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6146      | 6                             | 6146      | 6                               | 0.00          |
| 16/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6352      | 6                             | 6352      | 6                               | 0.00          |
| 16/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5941      | 6                             | 5941      | 6                               | 0.00          |
| 16/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1360      | 1                             | 1360      | 1                               | 0.00          |
| 16/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1221      | 1                             | 1221      | 1                               | 0.00          |
| 16/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1289      | 1                             | 1289      | 1                               | 0.00          |
| 16/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.22      | 93.4212                       | 8.2150    | 93.4212                         | 0.00          |
| 16/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5395      | 5                             | 5395      | 5                               | 0.00          |
| 16/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5217      | 5                             | 5217      | 5                               | 0.00          |
| 16/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5575      | 6                             | 5575      | 6                               | 0.00          |
| 16/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2285      | 2                             | 2285      | 2                               | 0.00          |
| 16/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2478      | 2                             | 2478      | 2                               | 0.00          |
| 16/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2380      | 2                             | 2380      | 2                               | 0.00          |
| 16/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.41      | 78.4991                       | 8.4100    | 78.4991                         | 1,383.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 3590      | 4                             | 3590      | 4                               | 0.00          |
| 16/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 3881      | 4                             | 3881      | 4                               | 0.00          |
| 16/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 3307      | 3                             | 3307      | 3                               | 0.00          |
| 16/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 914       | 1                             | 914       | 1                               | 0.00          |
| 16/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 690       | 1                             | 690       | 1                               | 0.00          |
| 16/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 796       | 1                             | 796       | 1                               | 0.00          |
| 16/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.47      | 79.6252                       | 8.4690    | 79.6252                         | 0.00          |
| 16/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 5891      | 6                             | 5891      | 6                               | 0.00          |
| 16/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 6157      | 6                             | 6157      | 6                               | 0.00          |
| 16/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 5630      | 6                             | 5630      | 6                               | 0.00          |
| 16/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 1770      | 2                             | 1770      | 2                               | 0.00          |
| 16/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1533      | 2                             | 1533      | 2                               | 0.00          |
| 16/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 1647      | 2                             | 1647      | 2                               | 0.00          |
| 16/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.52      | 77.6729                       | 8.5240    | 77.6729                         | 0.00          |
| 16/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 6428      | 6                             | 6428      | 6                               | 0.00          |
| 16/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 6189      | 6                             | 6189      | 6                               | 0.00          |
| 16/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 6672      | 7                             | 6672      | 7                               | 0.00          |
| 16/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 2512      | 2                             | 2512      | 2                               | 0.00          |
| 16/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 2792      | 3                             | 2792      | 3                               | 0.00          |
| 16/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 2648      | 3                             | 2648      | 3                               | 0.00          |
| 16/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.57      | 78.9049                       | 8.5720    | 78.9049                         | 0.00          |
| 16/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 8188      | 8                             | 8188      | 8                               | 0.00          |
| 16/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 8429      | 8                             | 8429      | 8                               | 0.00          |
| 16/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 7950      | 8                             | 7950      | 8                               | 0.00          |
| 16/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3072      | 3                             | 3072      | 3                               | 0.00          |
| 16/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2820      | 3                             | 2820      | 3                               | 0.00          |
| 16/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2943      | 3                             | 2943      | 3                               | 0.00          |
| 16/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 135.47    | 135.4635                      | 135.4705  | 135.4635                        | 600.00        |
| 16/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 4471      | 4                             | 4471      | 4                               | 0.00          |
| 16/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 4521      | 5                             | 4521      | 5                               | 0.00          |
| 16/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 4421      | 4                             | 4421      | 4                               | 0.00          |
| 16/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R210 On 03-November-11 | 130.95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.81    | 112.8082                      | 112.8110  | 112.8082                        | 529.00        |
| 16/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111561    | 112                           | 111561    | 112                             | 0.00          |
| 16/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111611    | 112                           | 111611    | 112                             | 0.00          |
| 16/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111511    | 112                           | 111511    | 112                             | 0.00          |
| 16/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.10    | 113.0931                      | 113.0958  | 113.0931                        | 0.00          |
| 16/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2596      | 3                             | 2596      | 3                               | 0.00          |
| 16/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2546      | 3                             | 2546      | 3                               | 0.00          |
| 16/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2646      | 3                             | 2646      | 3                               | 0.00          |
| 16/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 111.15    | 111.1482                      | 111.1536  | 111.1482                        | 2,667.00      |
| 16/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 108654    | 109                           | 108654    | 109                             | 0.00          |
| 16/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 108604    | 109                           | 108604    | 109                             | 0.00          |
| 16/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 108704    | 109                           | 108704    | 109                             | 0.00          |
| 16/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 111.28    | 111.2787                      | 111.2840  | 111.2787                        | 0.00          |
| 16/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 2784      | 3                             | 2784      | 3                               | 0.00          |
| 16/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 2834      | 3                             | 2834      | 3                               | 0.00          |
| 16/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 2734      | 3                             | 2734      | 3                               | 0.00          |
| 16/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.48      | 87.4088                       | 8.4760    | 87.4088                         | 0.00          |
| 16/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 2265      | 2                             | 2265      | 2                               | 0.00          |
| 16/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 2669      | 3                             | 2669      | 3                               | 0.00          |
| 16/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 1859      | 2                             | 1859      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.55      | 88.6672                       | 8.5460    | 88.6672                         | 0.00          |
| 16/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 3653      | 4                             | 3653      | 4                               | 0.00          |
| 16/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 3262      | 3                             | 3262      | 3                               | 0.00          |
| 16/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 4040      | 4                             | 4040      | 4                               | 0.00          |
| 16/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 16/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.61      | 86.4538                       | 8.6070    | 86.4538                         | 0.00          |
| 16/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 5041      | 5                             | 5041      | 5                               | 0.00          |
| 16/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5414      | 5                             | 5414      | 5                               | 0.00          |
| 16/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4666      | 5                             | 4666      | 5                               | 0.00          |
| 16/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 16/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.66      | 87.8252                       | 8.6610    | 87.8252                         | 0.00          |
| 16/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 4581      | 5                             | 4581      | 5                               | 0.00          |
| 16/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 4953      | 5                             | 4953      | 5                               | 0.00          |
| 16/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 4207      | 4                             | 4207      | 4                               | 0.00          |
| 16/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 16/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 16/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 16/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 16/09/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 16/09/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 1226      | 1                             | 1226      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/09/2011 | RZ11 On 03-November-11  | 1.05   | Call         | Bond Future        | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 16/09/2011 | RZ11 On 03-November-11  | 0.95   | Call         | Bond Future        | 961       | 1                             | 961       | 1                               | 0.00          |
| 16/09/2011 | RZ11 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | RZ11 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | RZ11 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 16/09/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 778       | 1                             | 778       | 1                               | 0.00          |
| 16/09/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 16/09/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 298       | 0                             | 298       | 0                               | 0.00          |
| 16/09/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 16/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 19/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 399.25    | 403.8390                      | 399.2500  | 403.8390                        | 16.00         |
| 19/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 404.99    | 409.6470                      | 404.9900  | 409.6470                        | 0.00          |
| 19/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 366.68    | 370.8990                      | 366.6750  | 370.8990                        | 1,690.00      |
| 19/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 371.95    | 376.2340                      | 371.9470  | 376.2340                        | 0.00          |
| 19/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 19/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.84      | 0.5685                        | 0.8418    | 0.5685                          | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.73      | 7.4650                        | 7.7335    | 7.4650                          | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 1036      | 1                             | 1036      | 1                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 986       | 1                             | 986       | 1                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 1085      | 1                             | 1085      | 1                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 740       | 0                             | 740       | 0                               | 14,286.00     |
| 19/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 392       | 0                             | 392       | 0                               | 6,757.00      |
| 19/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 59        | 0                             | 59        | 0                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 2         | 0                             | 2         | 0                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 7         | 0                             | 7         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future          | 3         | 0                             | 3         | 0                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future          | 3         | 0                             | 3         | 0                               | 0.00          |
| 19/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | CRD1 On 03-November-11  |        |              | Index Future           | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 19/09/2011 | CRD1 On 02-February-12  |        |              | Index Future           | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 19/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  |        |              | GOVI                   | 367.39    | 371.4220                      | 367.3940  | 371.4220                        | 162.00        |
| 19/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 103940    | 14                            | 103940    | 14                              | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 103840    | 14                            | 103840    | 14                              | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 104040    | 14                            | 104040    | 14                              | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  |        |              | GOVI                   | 372.68    | 376.7640                      | 372.6760  | 376.7640                        | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI                   | 36760     | 8                             | 36760     | 8                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI                   | 36660     | 8                             | 36660     | 8                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI                   | 36860     | 8                             | 36860     | 8                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 19/09/2011 | IGOV On 03-November-11  |        |              | Index Future           | 161.69    | 161.7920                      | 161.6880  | 161.7920                        | 84.00         |
| 19/09/2011 | IGOV On 02-February-12  |        |              | Index Future           | 164.01    | 164.1190                      | 164.0120  | 164.1190                        | 0.00          |
| 19/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 449.29    | 449.2890                      | 449.2890  | 449.2890                        | 88.00         |
| 19/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 19/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 19/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 19/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 19/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 19/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 19/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.57      | 94.4400                       | 5.5700    | 94.4400                         | 16,389.00     |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.48      | 94.5300                       | 5.4800    | 94.5300                         | 1,000.00      |
| 19/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.44      | 94.5900                       | 5.4400    | 94.5900                         | 1,000.00      |
| 19/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.40      | 94.6400                       | 5.4000    | 94.6400                         | 5,541.00      |
| 19/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.38      | 94.6600                       | 5.3800    | 94.6600                         | 0.00          |
| 19/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.36      | 94.7100                       | 5.3600    | 94.7100                         | 0.00          |
| 19/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.34      | 94.7400                       | 5.3400    | 94.7400                         | 1,340.00      |
| 19/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.38      | 94.7100                       | 5.3800    | 94.7100                         | 2,890.00      |
| 19/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.65      | 94.4900                       | 5.6500    | 94.4900                         | 44,760.00     |
| 19/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.87      | 94.2700                       | 5.8700    | 94.2700                         | 990.00        |
| 19/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.09      | 94.0400                       | 6.0900    | 94.0400                         | 790.00        |
| 19/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.35      | 93.8000                       | 6.3500    | 93.8000                         | 1,250.00      |
| 19/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN10 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/09/2011 | JN10 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN10 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN10 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 19/09/2011 | JN10 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN10 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 19/09/2011 | JN10 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | OTH1 On 03-November-11  |        |              | Index Future           | 362.41    | 367.6510                      | 362.4110  | 367.6510                        | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 367.62    | 372.9380                      | 367.6220  | 372.9380                        | 0.00          |
| 19/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 7.02      | 124.3099                      | 7.0180    | 124.3099                        | 16,861.00     |
| 19/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 4531      | 5                             | 4531      | 5                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 4709      | 5                             | 4709      | 5                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 4353      | 5                             | 4353      | 5                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 142       | 0                             | 142       | 0                               | 1,200.00      |
| 19/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 2106      | 3                             | 2106      | 3                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 675       | 1                             | 675       | 1                               | 400.00        |
| 19/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 875       | 1                             | 875       | 1                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 567       | 0                             | 567       | 0                               | 400.00        |
| 19/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 125       | 0                             | 125       | 0                               | 1,200.00      |
| 19/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 743       | 0                             | 743       | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 6         | 0                             | 6         | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future  | 1920      | 1                             | 1920      | 1                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 3         | 0                             | 3         | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 5         | 0                             | 5         | 0                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 |        |              | Bond Future  | 7.12      | 126.0968                      | 7.1240    | 126.0968                        | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 4855      | 6                             | 4855      | 6                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 5007      | 6                             | 5007      | 6                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 4702      | 5                             | 4702      | 5                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 167       | 0                             | 167       | 0                               | 130.00        |
| 19/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 1203      | 2                             | 1203      | 2                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 536       | 1                             | 536       | 1                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 2573      | 2                             | 2573      | 2                               | 130.00        |
| 19/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future  | 4198      | 4                             | 4198      | 4                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 1463      | 1                             | 1463      | 1                               | 130.00        |
| 19/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future  | 158       | 0                             | 158       | 0                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future  | 130       | 0                             | 130       | 0                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future  | 144       | 0                             | 144       | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-May-12      |        |              | Bond Future  | 7.22      | 121.1841                      | 7.2170    | 121.1841                        | 0.00          |
| 19/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future  | 3796      | 4                             | 3796      | 4                               | 0.00          |
| 19/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future  | 3669      | 4                             | 3669      | 4                               | 0.00          |
| 19/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future  | 3923      | 5                             | 3923      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 452       | 0                             | 452       | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 513       | 0                             | 513       | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 482       | 0                             | 482       | 0                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 7.29      | 123.1023                      | 7.2920    | 123.1023                        | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3188      | 4                             | 3188      | 4                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3087      | 4                             | 3087      | 4                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3291      | 4                             | 3291      | 4                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 1027      | 1                             | 1027      | 1                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 1119      | 1                             | 1119      | 1                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 1072      | 1                             | 1072      | 1                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.44      | 123.4497                      | 8.4410    | 123.4497                        | 22,456.00     |
| 19/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 5582      | 7                             | 5582      | 7                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 5959      | 8                             | 5959      | 8                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5212      | 7                             | 5212      | 7                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3824      | 5                             | 3824      | 5                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 828       | 2                             | 828       | 2                               | 1,275.00      |
| 19/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 1666      | 3                             | 1666      | 3                               | 425.00        |
| 19/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 2625      | 4                             | 2625      | 4                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 6343      | 8                             | 6343      | 8                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 286       | 1                             | 286       | 1                               | 250.00        |
| 19/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 597       | 1                             | 597       | 1                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 1116      | 2                             | 1116      | 2                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 3439      | 2                             | 3439      | 2                               | 250.00        |
| 19/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 4898      | 3                             | 4898      | 3                               | 250.00        |
| 19/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 316       | 0                             | 316       | 0                               | 1,275.00      |
| 19/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 6613      | 5                             | 6613      | 5                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 1596      | 1                             | 1596      | 1                               | 425.00        |
| 19/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 2535      | 2                             | 2535      | 2                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 4134      | 3                             | 4134      | 3                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 516       | 0                             | 516       | 0                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 940       | 1                             | 940       | 1                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 373       | 0                             | 373       | 0                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 440       | 0                             | 440       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.52      | 119.9330                      | 8.5220    | 119.9330                        | 5,451.00      |
| 19/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6359      | 8                             | 6359      | 8                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6661      | 8                             | 6661      | 8                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6064      | 8                             | 6064      | 8                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 1180      | 2                             | 1180      | 2                               | 6,000.00      |
| 19/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 120       | 0                             | 120       | 0                               | 6,000.00      |
| 19/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 18477     | 17                            | 18477     | 17                              | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2171      | 2                             | 2171      | 2                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 8710      | 7                             | 8710      | 7                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1885      | 1                             | 1885      | 1                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 2023      | 1                             | 2023      | 1                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.60      | 121.7420                      | 8.5980    | 121.7420                        | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7050      | 8                             | 7050      | 8                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7321      | 9                             | 7321      | 9                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6784      | 8                             | 6784      | 8                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 3626      | 3                             | 3626      | 3                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3289      | 3                             | 3289      | 3                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3454      | 3                             | 3454      | 3                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.67      | 118.3694                      | 8.6670    | 118.3694                        | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6204      | 7                             | 6204      | 7                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6439      | 8                             | 6439      | 8                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5974      | 7                             | 5974      | 7                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 5678      | 5                             | 5678      | 5                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 5252      | 4                             | 5252      | 4                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 5461      | 5                             | 5461      | 5                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.37    | 214.3672                      | 214.3665  | 214.3672                        | 0.00          |
| 19/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2366      | 2                             | 2366      | 2                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2416      | 2                             | 2416      | 2                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2316      | 2                             | 2316      | 2                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 243.13    | 243.1150                      | 243.1277  | 243.1150                        | 183.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 4628      | 5                             | 4628      | 5                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 4578      | 5                             | 4578      | 5                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 4678      | 5                             | 4678      | 5                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.68      | 109.6185                      | 6.6840    | 109.6185                        | 3,090.00      |
| 19/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 3697      | 4                             | 3697      | 4                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 3560      | 4                             | 3560      | 4                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 3834      | 4                             | 3834      | 4                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.77      | 106.7879                      | 6.7680    | 106.7879                        | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 3857      | 4                             | 3857      | 4                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 3733      | 4                             | 3733      | 4                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 3980      | 5                             | 3980      | 5                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 19/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.84      | 108.3920                      | 6.8400    | 108.3920                        | 0.00          |
| 19/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 2462      | 3                             | 2462      | 3                               | 0.00          |
| 19/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 2367      | 3                             | 2367      | 3                               | 0.00          |
| 19/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 2558      | 3                             | 2558      | 3                               | 0.00          |
| 19/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 257       | 0                             | 257       | 0                               | 0.00          |
| 19/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 303       | 0                             | 303       | 0                               | 0.00          |
| 19/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 279       | 0                             | 279       | 0                               | 0.00          |
| 19/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.89      | 105.6972                      | 6.8920    | 105.6972                        | 0.00          |
| 19/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 1867      | 2                             | 1867      | 2                               | 0.00          |
| 19/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 1791      | 2                             | 1791      | 2                               | 0.00          |
| 19/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 1945      | 2                             | 1945      | 2                               | 0.00          |
| 19/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 503       | 0                             | 503       | 0                               | 0.00          |
| 19/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 567       | 0                             | 567       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 534       | 0                             | 534       | 0                               | 0.00          |
| 19/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 181.92    | 182.4897                      | 181.9179  | 182.4897                        | 30,266.00     |
| 19/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 181418    | 182                           | 181418    | 182                             | 0.00          |
| 19/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 181368    | 182                           | 181368    | 182                             | 0.00          |
| 19/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 181468    | 182                           | 181468    | 182                             | 0.00          |
| 19/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 181.87    | 182.4509                      | 181.8702  | 182.4509                        | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 4870      | 5                             | 4870      | 5                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 4820      | 5                             | 4820      | 5                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 4920      | 6                             | 4920      | 6                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.80      | 104.2614                      | 7.8040    | 104.2614                        | 2,153.00      |
| 19/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 3308      | 4                             | 3308      | 4                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 3513      | 4                             | 3513      | 4                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 3105      | 4                             | 3105      | 4                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 132       | 0                             | 132       | 0                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 89        | 0                             | 89        | 0                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 19/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.92      | 105.7613                      | 7.9170    | 105.7613                        | 0.00          |
| 19/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 4240      | 5                             | 4240      | 5                               | 0.00          |
| 19/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 4411      | 5                             | 4411      | 5                               | 0.00          |
| 19/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 4072      | 5                             | 4072      | 5                               | 0.00          |
| 19/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 625       | 0                             | 625       | 0                               | 0.00          |
| 19/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 534       | 0                             | 534       | 0                               | 0.00          |
| 19/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 578       | 0                             | 578       | 0                               | 0.00          |
| 19/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.02      | 103.1900                      | 8.0220    | 103.1900                        | 0.00          |
| 19/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 4208      | 5                             | 4208      | 5                               | 0.00          |
| 19/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 4356      | 5                             | 4356      | 5                               | 0.00          |
| 19/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 4062      | 5                             | 4062      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1190      | 1                             | 1190      | 1                               | 0.00          |
| 19/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1069      | 1                             | 1069      | 1                               | 0.00          |
| 19/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1128      | 1                             | 1128      | 1                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 8.12      | 104.8185                      | 8.1170    | 104.8185                        | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 3656      | 4                             | 3656      | 4                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 3534      | 4                             | 3534      | 4                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 3779      | 4                             | 3779      | 4                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 2011      | 2                             | 2011      | 2                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 2171      | 2                             | 2171      | 2                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 2090      | 2                             | 2090      | 2                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.01      | 104.0851                      | 8.0060    | 104.0851                        | 3,183.00      |
| 19/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 3988      | 5                             | 3988      | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 3756      | 5                             | 3756      | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 4223      | 5                             | 4223      | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 107       | 0                             | 107       | 0                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.11      | 101.5514                      | 8.1100    | 101.5514                        | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 5014      | 6                             | 5014      | 6                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 4816      | 6                             | 4816      | 6                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 5214      | 6                             | 5214      | 6                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 498       | 0                             | 498       | 0                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 588       | 0                             | 588       | 0                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 541       | 0                             | 541       | 0                               | 0.00          |
| 19/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.21      | 103.0796                      | 8.2080    | 103.0796                        | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 4192      | 5                             | 4192      | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4032      | 5                             | 4032      | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 4361      | 5                             | 4361      | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1456      | 1                             | 1456      | 1                               | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1610      | 1                             | 1610      | 1                               | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1528      | 1                             | 1528      | 1                               | 0.00          |
| 19/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 8.30      | 100.6737                      | 8.2990    | 100.6737                        | 0.00          |
| 19/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 3657      | 4                             | 3657      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 3793      | 4                             | 3793      | 4                               | 0.00          |
| 19/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 3524      | 4                             | 3524      | 4                               | 0.00          |
| 19/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2798      | 2                             | 2798      | 2                               | 0.00          |
| 19/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 2590      | 2                             | 2590      | 2                               | 0.00          |
| 19/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 2692      | 2                             | 2692      | 2                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.45      | 104.7932                      | 6.4450    | 104.7932                        | 12,577.00     |
| 19/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 2615      | 3                             | 2615      | 3                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 2714      | 3                             | 2714      | 3                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 2517      | 3                             | 2517      | 3                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.53      | 102.5363                      | 6.5290    | 102.5363                        | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 2647      | 3                             | 2647      | 3                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 2731      | 3                             | 2731      | 3                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 2563      | 3                             | 2563      | 3                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 19/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.60      | 104.0774                      | 6.6030    | 104.0774                        | 0.00          |
| 19/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1687      | 2                             | 1687      | 2                               | 0.00          |
| 19/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1747      | 2                             | 1747      | 2                               | 0.00          |
| 19/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1628      | 2                             | 1628      | 2                               | 0.00          |
| 19/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 294       | 0                             | 294       | 0                               | 0.00          |
| 19/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 257       | 0                             | 257       | 0                               | 0.00          |
| 19/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 275       | 0                             | 275       | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.65      | 101.9586                      | 6.6450    | 101.9586                        | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1292      | 2                             | 1292      | 2                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1247      | 1                             | 1247      | 1                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1336      | 2                             | 1336      | 2                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 450       | 0                             | 450       | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 495       | 0                             | 495       | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 473       | 0                             | 473       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.16      | 98.0635                       | 8.1570    | 98.0635                         | 8,999.00      |
| 19/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3515      | 5                             | 3515      | 5                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3752      | 5                             | 3752      | 5                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3283      | 4                             | 3283      | 4                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 607       | 1                             | 607       | 1                               | 2,000.00      |
| 19/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 1186      | 2                             | 1186      | 2                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 1830      | 3                             | 1830      | 3                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 59        | 0                             | 59        | 0                               | 900.00        |
| 19/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 375       | 1                             | 375       | 1                               | 300.00        |
| 19/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 2015      | 3                             | 2015      | 3                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 645       | 0                             | 645       | 0                               | 900.00        |
| 19/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 1889      | 1                             | 1889      | 1                               | 300.00        |
| 19/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 2727      | 2                             | 2727      | 2                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 740       | 0                             | 740       | 0                               | 2,000.00      |
| 19/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 5097      | 4                             | 5097      | 4                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 1226      | 1                             | 1226      | 1                               | 2,000.00      |
| 19/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 256       | 0                             | 256       | 0                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 2083      | 1                             | 2083      | 1                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 181       | 0                             | 181       | 0                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 216       | 0                             | 216       | 0                               | 0.00          |
| 19/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.26      | 95.8356                       | 8.2550    | 95.8356                         | 0.00          |
| 19/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 4807      | 6                             | 4807      | 6                               | 0.00          |
| 19/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4608      | 6                             | 4608      | 6                               | 0.00          |
| 19/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5009      | 6                             | 5009      | 6                               | 0.00          |
| 19/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 739       | 1                             | 739       | 1                               | 0.00          |
| 19/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 861       | 1                             | 861       | 1                               | 0.00          |
| 19/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 798       | 1                             | 798       | 1                               | 0.00          |
| 19/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.35      | 97.2739                       | 8.3500    | 97.2739                         | 0.00          |
| 19/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4145      | 5                             | 4145      | 5                               | 0.00          |
| 19/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3978      | 5                             | 3978      | 5                               | 0.00          |
| 19/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4309      | 5                             | 4309      | 5                               | 0.00          |
| 19/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1929      | 2                             | 1929      | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2120      | 2                             | 2120      | 2                               | 0.00          |
| 19/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2026      | 2                             | 2026      | 2                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.44      | 95.1743                       | 8.4370    | 95.1743                         | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4278      | 5                             | 4278      | 5                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4430      | 5                             | 4430      | 5                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4129      | 5                             | 4129      | 5                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2769      | 2                             | 2769      | 2                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2559      | 2                             | 2559      | 2                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2662      | 2                             | 2662      | 2                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.19      | 92.6235                       | 8.1930    | 92.6235                         | 6,823.00      |
| 19/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3566      | 5                             | 3566      | 5                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3814      | 5                             | 3814      | 5                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3322      | 4                             | 3322      | 4                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 662       | 1                             | 662       | 1                               | 1,995.00      |
| 19/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 1298      | 2                             | 1298      | 2                               | 665.00        |
| 19/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 2001      | 3                             | 2001      | 3                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 4323      | 5                             | 4323      | 5                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 155       | 0                             | 155       | 0                               | 1,995.00      |
| 19/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 755       | 0                             | 755       | 0                               | 665.00        |
| 19/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 308       | 0                             | 308       | 0                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 2154      | 1                             | 2154      | 1                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 220       | 0                             | 220       | 0                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 261       | 0                             | 261       | 0                               | 0.00          |
| 19/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.28      | 93.9549                       | 8.2820    | 93.9549                         | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 5039      | 6                             | 5039      | 6                               | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 5254      | 6                             | 5254      | 6                               | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4828      | 6                             | 4828      | 6                               | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 974       | 1                             | 974       | 1                               | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 842       | 1                             | 842       | 1                               | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 905       | 1                             | 905       | 1                               | 0.00          |
| 19/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.37      | 91.9694                       | 8.3660    | 91.9694                         | 0.00          |
| 19/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5207      | 6                             | 5207      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5399      | 6                             | 5399      | 6                               | 0.00          |
| 19/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5017      | 6                             | 5017      | 6                               | 0.00          |
| 19/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1715      | 1                             | 1715      | 1                               | 0.00          |
| 19/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1547      | 1                             | 1547      | 1                               | 0.00          |
| 19/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1629      | 1                             | 1629      | 1                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.44      | 93.4212                       | 8.4430    | 93.4212                         | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4571      | 5                             | 4571      | 5                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4408      | 5                             | 4408      | 5                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 4737      | 6                             | 4737      | 6                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2747      | 2                             | 2747      | 2                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2970      | 2                             | 2970      | 2                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2856      | 2                             | 2856      | 2                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.62      | 78.4145                       | 8.6170    | 78.4145                         | 1,383.00      |
| 19/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2379      | 4                             | 2379      | 4                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2149      | 3                             | 2149      | 3                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2619      | 4                             | 2619      | 4                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 1148      | 1                             | 1148      | 1                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 1476      | 1                             | 1476      | 1                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 1305      | 1                             | 1305      | 1                               | 0.00          |
| 19/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.68      | 79.5415                       | 8.6820    | 79.5415                         | 0.00          |
| 19/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4675      | 6                             | 4675      | 6                               | 0.00          |
| 19/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4443      | 6                             | 4443      | 6                               | 0.00          |
| 19/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 4913      | 6                             | 4913      | 6                               | 0.00          |
| 19/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2037      | 2                             | 2037      | 2                               | 0.00          |
| 19/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2331      | 2                             | 2331      | 2                               | 0.00          |
| 19/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2179      | 2                             | 2179      | 2                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.74      | 77.5902                       | 8.7420    | 77.5902                         | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5280      | 6                             | 5280      | 6                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 5065      | 6                             | 5065      | 6                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5500      | 7                             | 5500      | 7                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3109      | 3                             | 3109      | 3                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3437      | 3                             | 3437      | 3                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3269      | 3                             | 3269      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.80      | 78.8230                       | 8.7970    | 78.8230                         | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6966      | 8                             | 6966      | 8                               | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 7189      | 8                             | 7189      | 8                               | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 6746      | 8                             | 6746      | 8                               | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3675      | 3                             | 3675      | 3                               | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3387      | 3                             | 3387      | 3                               | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3528      | 3                             | 3528      | 3                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 135.48    | 135.4705                      | 135.4775  | 135.4705                        | 600.00        |
| 19/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 4478      | 4                             | 4478      | 4                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 4528      | 5                             | 4528      | 5                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 4428      | 4                             | 4428      | 4                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.81    | 112.8110                      | 112.8140  | 112.8110                        | 529.00        |
| 19/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111564    | 112                           | 111564    | 112                             | 0.00          |
| 19/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111614    | 112                           | 111614    | 112                             | 0.00          |
| 19/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111514    | 112                           | 111514    | 112                             | 0.00          |
| 19/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.10    | 113.0958                      | 113.0982  | 113.0958                        | 0.00          |
| 19/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2598      | 3                             | 2598      | 3                               | 0.00          |
| 19/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2548      | 3                             | 2548      | 3                               | 0.00          |
| 19/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2648      | 3                             | 2648      | 3                               | 0.00          |
| 19/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 110.46    | 111.1536                      | 110.4632  | 111.1536                        | 2,667.00      |
| 19/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 107963    | 109                           | 107963    | 109                             | 0.00          |
| 19/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 107913    | 109                           | 107913    | 109                             | 0.00          |
| 19/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 108013    | 109                           | 108013    | 109                             | 0.00          |
| 19/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 110.58    | 111.2840                      | 110.5830  | 111.2840                        | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 2083      | 3                             | 2083      | 3                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 2133      | 3                             | 2133      | 3                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 2033      | 3                             | 2033      | 3                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.69      | 87.4088                       | 8.6880    | 87.4088                         | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 505       | 2                             | 505       | 2                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 908       | 3                             | 908       | 3                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 98        | 2                             | 98        | 2                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.76      | 88.6672                       | 8.7640    | 88.6672                         | 0.00          |
| 19/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 1869      | 4                             | 1869      | 4                               | 0.00          |
| 19/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 2257      | 4                             | 2257      | 4                               | 0.00          |
| 19/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 1478      | 3                             | 1478      | 3                               | 0.00          |
| 19/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.83      | 86.4620                       | 8.8320    | 86.4620                         | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3225      | 5                             | 3225      | 5                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 3598      | 5                             | 3598      | 5                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 2849      | 5                             | 2849      | 5                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.89      | 87.8333                       | 8.8930    | 87.8333                         | 0.00          |
| 19/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 2731      | 5                             | 2731      | 5                               | 0.00          |
| 19/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 3103      | 5                             | 3103      | 5                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R213 On 02-August-12    | 9.20   | Call         | Bond Future        | 2357      | 4                             | 2357      | 4                               | 0.00          |
| 19/09/2011 | R213 On 02-August-12    | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11  |        |              | Bond Future        | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11  | 1.00   | Call         | Bond Future        | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11  | 1.05   | Call         | Bond Future        | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11  | 0.95   | Call         | Bond Future        | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11  |        |              | Bond Future        | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11  | 1.00   | Call         | Bond Future        | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11  | 0.95   | Call         | Bond Future        | 961       | 1                             | 961       | 1                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11  | 1.05   | Call         | Bond Future        | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11  | 1.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11  | 0.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11  | 1.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11  |        |              | Bond Future        | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11  | 2.00   | Call         | Bond Future        | 778       | 1                             | 778       | 1                               | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 298       | 0                             | 298       | 0                               | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 19/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 20/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 401.47    | 399.2500                      | 401.4720  | 399.2500                        | 16.00         |
| 20/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 407.24    | 404.9900                      | 407.2440  | 404.9900                        | 0.00          |
| 20/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 368.20    | 366.6750                      | 368.1950  | 366.6750                        | 1,690.00      |
| 20/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 373.49    | 371.9470                      | 373.4880  | 371.9470                        | 0.00          |
| 20/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 20/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.71      | 7.7335                        | 7.7072    | 7.7335                          | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 1009      | 1                             | 1009      | 1                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 960       | 1                             | 960       | 1                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 1059      | 1                             | 1059      | 1                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 715       | 1                             | 715       | 1                               | 14,286.00     |
| 20/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 373       | 0                             | 373       | 0                               | 6,757.00      |
| 20/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 66        | 0                             | 66        | 0                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 2         | 0                             | 2         | 0                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 8         | 0                             | 8         | 0                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 3         | 0                             | 3         | 0                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 2         | 0                             | 2         | 0                               | 0.00          |
| 20/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 20/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 20/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 368.96    | 367.3940                      | 368.9580  | 367.3940                        | 162.00        |
| 20/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 119580    | 10                            | 119580    | 10                              | 0.00          |
| 20/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 119480    | 10                            | 119480    | 10                              | 0.00          |
| 20/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 119680    | 10                            | 119680    | 10                              | 0.00          |
| 20/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  |        |              | GOVI               | 374.26    | 372.6760                      | 374.2620  | 372.6760                        | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 52620     | 4                             | 52620     | 4                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 52520     | 4                             | 52520     | 4                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 52720     | 4                             | 52720     | 4                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 369.00 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 20/09/2011 | IGOV On 03-November-11  |        |              | Index Future           | 161.80    | 161.6880                      | 161.8010  | 161.6880                        | 84.00         |
| 20/09/2011 | IGOV On 02-February-12  |        |              | Index Future           | 164.13    | 164.0120                      | 164.1270  | 164.0120                        | 0.00          |
| 20/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 449.29    | 449.2890                      | 449.2890  | 449.2890                        | 88.00         |
| 20/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 20/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 20/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 20/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 20/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 20/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 20/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.57      | 94.4300                       | 5.5700    | 94.4300                         | 16,389.00     |
| 20/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.46      | 94.5200                       | 5.4600    | 94.5200                         | 1,000.00      |
| 20/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.41      | 94.5600                       | 5.4100    | 94.5600                         | 1,000.00      |
| 20/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.36      | 94.6000                       | 5.3600    | 94.6000                         | 5,541.00      |
| 20/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.33      | 94.6200                       | 5.3300    | 94.6200                         | 0.00          |
| 20/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.32      | 94.6400                       | 5.3200    | 94.6400                         | 0.00          |
| 20/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.28      | 94.6600                       | 5.2800    | 94.6600                         | 1,340.00      |
| 20/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.34      | 94.6200                       | 5.3400    | 94.6200                         | 2,890.00      |
| 20/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.56      | 94.3500                       | 5.5600    | 94.3500                         | 44,760.00     |
| 20/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.79      | 94.1300                       | 5.7900    | 94.1300                         | 990.00        |
| 20/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.04      | 93.9100                       | 6.0400    | 93.9100                         | 790.00        |
| 20/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.31      | 93.6500                       | 6.3100    | 93.6500                         | 1,250.00      |
| 20/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/09/2011 | JN05 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN05 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN05 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | JN05 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN05 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/09/2011 | JN05 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/09/2011 | JN10 On 03-November-11 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 363.70    | 362.4110                      | 363.6950  | 362.4110                        | 0.00          |
| 20/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 368.92    | 367.6220                      | 368.9240  | 367.6220                        | 0.00          |
| 20/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 6.89      | 123.5277                      | 6.8920    | 123.5277                        | 16,862.00     |
| 20/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 5004      | 5                             | 5004      | 5                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 5182      | 5                             | 5182      | 5                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 4825      | 4                             | 4825      | 4                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 227       | 0                             | 227       | 0                               | 1,200.00      |
| 20/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 924       | 1                             | 924       | 1                               | 400.00        |
| 20/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 1164      | 1                             | 1164      | 1                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 2527      | 2                             | 2527      | 2                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 70        | 0                             | 70        | 0                               | 1,200.00      |
| 20/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 381       | 1                             | 381       | 1                               | 400.00        |
| 20/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 516       | 1                             | 516       | 1                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 3         | 0                             | 3         | 0                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future  | 1529      | 2                             | 1529      | 2                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 2         | 0                             | 2         | 0                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.99      | 125.3034                      | 6.9870    | 125.3034                        | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 5298      | 5                             | 5298      | 5                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 5454      | 5                             | 5454      | 5                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 5142      | 5                             | 5142      | 5                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 675       | 1                             | 675       | 1                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 225       | 0                             | 225       | 0                               | 130.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future | 1440      | 1                             | 1440      | 1                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future | 1218      | 1                             | 1218      | 1                               | 130.00        |
| 20/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future | 2230      | 3                             | 2230      | 3                               | 130.00        |
| 20/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 3773      | 4                             | 3773      | 4                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 20/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.07      | 120.3772                      | 7.0680    | 120.3772                        | 0.00          |
| 20/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 4190      | 4                             | 4190      | 4                               | 0.00          |
| 20/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 4058      | 4                             | 4058      | 4                               | 0.00          |
| 20/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 4322      | 4                             | 4322      | 4                               | 0.00          |
| 20/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 363       | 0                             | 363       | 0                               | 0.00          |
| 20/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 414       | 1                             | 414       | 1                               | 0.00          |
| 20/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 388       | 0                             | 388       | 0                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 7.13      | 122.2791                      | 7.1290    | 122.2791                        | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3528      | 3                             | 3528      | 3                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3635      | 3                             | 3635      | 3                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3421      | 3                             | 3421      | 3                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 958       | 1                             | 958       | 1                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 877       | 1                             | 877       | 1                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 917       | 1                             | 917       | 1                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.41      | 121.4001                      | 8.4090    | 121.4001                        | 22,456.00     |
| 20/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 5828      | 6                             | 5828      | 6                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 6212      | 6                             | 6212      | 6                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5451      | 5                             | 5451      | 5                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 4026      | 4                             | 4026      | 4                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 893       | 1                             | 893       | 1                               | 1,275.00      |
| 20/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 1781      | 2                             | 1781      | 2                               | 425.00        |
| 20/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 2785      | 3                             | 2785      | 3                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 6602      | 6                             | 6602      | 6                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 1200      | 1                             | 1200      | 1                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 312       | 0                             | 312       | 0                               | 250.00        |
| 20/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 647       | 1                             | 647       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 4643      | 5                             | 4643      | 5                               | 250.00        |
| 20/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 3218      | 3                             | 3218      | 3                               | 250.00        |
| 20/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 270       | 0                             | 270       | 0                               | 1,275.00      |
| 20/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 6334      | 7                             | 6334      | 7                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 1451      | 2                             | 1451      | 2                               | 425.00        |
| 20/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 2346      | 3                             | 2346      | 3                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 3894      | 4                             | 3894      | 4                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 451       | 1                             | 451       | 1                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 838       | 1                             | 838       | 1                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 321       | 0                             | 321       | 0                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 381       | 0                             | 381       | 0                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.49      | 117.8555                      | 8.4890    | 117.8555                        | 2,501.00      |
| 20/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6561      | 6                             | 6561      | 6                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6868      | 7                             | 6868      | 7                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6260      | 6                             | 6260      | 6                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 128       | 0                             | 128       | 0                               | 6,000.00      |
| 20/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 1241      | 1                             | 1241      | 1                               | 6,000.00      |
| 20/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 18177     | 18                            | 18177     | 18                              | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2058      | 2                             | 2058      | 2                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 8463      | 9                             | 8463      | 9                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1784      | 2                             | 1784      | 2                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 1917      | 2                             | 1917      | 2                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.56      | 119.6280                      | 8.5640    | 119.6280                        | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7238      | 7                             | 7238      | 7                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7513      | 7                             | 7513      | 7                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6968      | 7                             | 6968      | 7                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 3499      | 4                             | 3499      | 4                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3169      | 3                             | 3169      | 3                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3330      | 3                             | 3330      | 3                               | 0.00          |
| 20/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.63      | 116.2284                      | 8.6330    | 116.2284                        | 0.00          |
| 20/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6363      | 6                             | 6363      | 6                               | 0.00          |
| 20/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6129      | 6                             | 6129      | 6                               | 0.00          |
| 20/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6601      | 6                             | 6601      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 5108      | 5                             | 5108      | 5                               | 0.00          |
| 20/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 5527      | 6                             | 5527      | 6                               | 0.00          |
| 20/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 5314      | 5                             | 5314      | 5                               | 0.00          |
| 20/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.33    | 214.3665                      | 214.3339  | 214.3665                        | 0.00          |
| 20/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2334      | 2                             | 2334      | 2                               | 0.00          |
| 20/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2284      | 2                             | 2284      | 2                               | 0.00          |
| 20/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2384      | 2                             | 2384      | 2                               | 0.00          |
| 20/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 243.14    | 243.1277                      | 243.1400  | 243.1277                        | 183.00        |
| 20/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 4640      | 5                             | 4640      | 5                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 4690      | 5                             | 4690      | 5                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 4590      | 5                             | 4590      | 5                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.54      | 109.0624                      | 6.5420    | 109.0624                        | 3,090.00      |
| 20/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 4106      | 4                             | 4106      | 4                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 4243      | 4                             | 4243      | 4                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 3968      | 4                             | 3968      | 4                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.61      | 106.2240                      | 6.6120    | 106.2240                        | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 4263      | 4                             | 4263      | 4                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 4388      | 4                             | 4388      | 4                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 4139      | 4                             | 4139      | 4                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.67      | 107.8213                      | 6.6680    | 107.8213                        | 0.00          |
| 20/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 2808      | 2                             | 2808      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 2707      | 2                             | 2707      | 2                               | 0.00          |
| 20/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 2908      | 3                             | 2908      | 3                               | 0.00          |
| 20/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 188       | 0                             | 188       | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 224       | 0                             | 224       | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 206       | 0                             | 206       | 0                               | 0.00          |
| 20/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.70      | 105.1115                      | 6.6990    | 105.1115                        | 0.00          |
| 20/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2174      | 2                             | 2174      | 2                               | 0.00          |
| 20/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2258      | 2                             | 2258      | 2                               | 0.00          |
| 20/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2092      | 2                             | 2092      | 2                               | 0.00          |
| 20/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 440       | 1                             | 440       | 1                               | 0.00          |
| 20/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 389       | 1                             | 389       | 1                               | 0.00          |
| 20/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 413       | 1                             | 413       | 1                               | 0.00          |
| 20/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 182.51    | 181.9179                      | 182.5084  | 181.9179                        | 30,266.00     |
| 20/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 182008    | 181                           | 182008    | 181                             | 0.00          |
| 20/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 181958    | 181                           | 181958    | 181                             | 0.00          |
| 20/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 182058    | 181                           | 182058    | 181                             | 0.00          |
| 20/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 182.47    | 181.8702                      | 182.4688  | 181.8702                        | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 5469      | 5                             | 5469      | 5                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 5519      | 5                             | 5519      | 5                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 5419      | 5                             | 5419      | 5                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.69      | 103.2711                      | 7.6900    | 103.2711                        | 2,153.00      |
| 20/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 3799      | 3                             | 3799      | 3                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 3588      | 3                             | 3588      | 3                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 4012      | 4                             | 4012      | 4                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 64        | 0                             | 64        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.80      | 104.7568                      | 7.7960    | 104.7568                        | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 4676      | 4                             | 4676      | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 4500      | 4                             | 4500      | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 4854      | 4                             | 4854      | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 431       | 1                             | 431       | 1                               | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 507       | 1                             | 507       | 1                               | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 468       | 1                             | 468       | 1                               | 0.00          |
| 20/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.89      | 102.1705                      | 7.8940    | 102.1705                        | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 4605      | 4                             | 4605      | 4                               | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 4760      | 4                             | 4760      | 4                               | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 4453      | 4                             | 4453      | 4                               | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1027      | 1                             | 1027      | 1                               | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 972       | 1                             | 972       | 1                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.98      | 103.7840                      | 7.9820    | 103.7840                        | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 3996      | 4                             | 3996      | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4125      | 4                             | 4125      | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 3869      | 4                             | 3869      | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1946      | 2                             | 1946      | 2                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1797      | 2                             | 1797      | 2                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1871      | 2                             | 1871      | 2                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.89      | 103.0139                      | 7.8920    | 103.0139                        | 3,183.00      |
| 20/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 4556      | 4                             | 4556      | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 4798      | 4                             | 4798      | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 4316      | 4                             | 4316      | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 51        | 0                             | 51        | 0                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 20/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.99      | 100.4631                      | 7.9900    | 100.4631                        | 0.00          |
| 20/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 5527      | 5                             | 5527      | 5                               | 0.00          |
| 20/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 5734      | 5                             | 5734      | 5                               | 0.00          |
| 20/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 5321      | 5                             | 5321      | 5                               | 0.00          |
| 20/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 470       | 1                             | 470       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 395       | 0                             | 395       | 0                               | 0.00          |
| 20/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 431       | 1                             | 431       | 1                               | 0.00          |
| 20/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.08      | 101.9772                      | 8.0830    | 101.9772                        | 0.00          |
| 20/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 4616      | 4                             | 4616      | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4448      | 4                             | 4448      | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 4793      | 4                             | 4793      | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1260      | 1                             | 1260      | 1                               | 0.00          |
| 20/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1399      | 2                             | 1399      | 2                               | 0.00          |
| 20/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1325      | 2                             | 1325      | 2                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 8.17      | 99.5550                       | 8.1680    | 99.5550                         | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4021      | 4                             | 4021      | 4                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 3880      | 4                             | 3880      | 4                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4164      | 4                             | 4164      | 4                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 2326      | 3                             | 2326      | 3                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2519      | 3                             | 2519      | 3                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 2421      | 3                             | 2421      | 3                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.31      | 104.4687                      | 6.3060    | 104.4687                        | 12,577.00     |
| 20/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 2899      | 3                             | 2899      | 3                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 2800      | 3                             | 2800      | 3                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 2997      | 3                             | 2997      | 3                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.37      | 102.2074                      | 6.3710    | 102.2074                        | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 2924      | 3                             | 2924      | 3                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 2839      | 3                             | 2839      | 3                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3010      | 3                             | 3010      | 3                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 20/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.42      | 103.7446                      | 6.4200    | 103.7446                        | 0.00          |
| 20/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1915      | 2                             | 1915      | 2                               | 0.00          |
| 20/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1978      | 2                             | 1978      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1853      | 2                             | 1853      | 2                               | 0.00          |
| 20/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 228       | 0                             | 228       | 0                               | 0.00          |
| 20/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 197       | 0                             | 197       | 0                               | 0.00          |
| 20/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 212       | 0                             | 212       | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.43      | 101.6161                      | 6.4280    | 101.6161                        | 0.00          |
| 20/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1493      | 1                             | 1493      | 1                               | 0.00          |
| 20/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1541      | 1                             | 1541      | 1                               | 0.00          |
| 20/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1445      | 1                             | 1445      | 1                               | 0.00          |
| 20/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 397       | 0                             | 397       | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 359       | 0                             | 359       | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 378       | 0                             | 378       | 0                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.06      | 96.9285                       | 8.0640    | 96.9285                         | 8,999.00      |
| 20/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3977      | 4                             | 3977      | 4                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 4223      | 4                             | 4223      | 4                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3734      | 3                             | 3734      | 3                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 780       | 1                             | 780       | 1                               | 2,000.00      |
| 20/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 1457      | 1                             | 1457      | 1                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 2179      | 2                             | 2179      | 2                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 86        | 0                             | 86        | 0                               | 900.00        |
| 20/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 894       | 1                             | 894       | 1                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 2381      | 2                             | 2381      | 2                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 497       | 0                             | 497       | 0                               | 300.00        |
| 20/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 1550      | 2                             | 1550      | 2                               | 300.00        |
| 20/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 480       | 1                             | 480       | 1                               | 900.00        |
| 20/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 2318      | 3                             | 2318      | 3                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 558       | 1                             | 558       | 1                               | 2,000.00      |
| 20/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 4593      | 5                             | 4593      | 5                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 966       | 1                             | 966       | 1                               | 2,000.00      |
| 20/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 176       | 0                             | 176       | 0                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 1725      | 2                             | 1725      | 2                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 147       | 0                             | 147       | 0                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.16      | 94.6821                       | 8.1580    | 94.6821                         | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 5222      | 5                             | 5222      | 5                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5432      | 5                             | 5432      | 5                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 5016      | 5                             | 5016      | 5                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 731       | 1                             | 731       | 1                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 623       | 1                             | 623       | 1                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 675       | 1                             | 675       | 1                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.25      | 96.1041                       | 8.2480    | 96.1041                         | 0.00          |
| 20/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4491      | 4                             | 4491      | 4                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4317      | 4                             | 4317      | 4                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4662      | 4                             | 4662      | 4                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1732      | 2                             | 1732      | 2                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1909      | 2                             | 1909      | 2                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1822      | 2                             | 1822      | 2                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.33      | 93.9851                       | 8.3320    | 93.9851                         | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4606      | 4                             | 4606      | 4                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4451      | 4                             | 4451      | 4                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4764      | 4                             | 4764      | 4                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2343      | 3                             | 2343      | 3                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2540      | 3                             | 2540      | 3                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2440      | 3                             | 2440      | 3                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.11      | 91.3796                       | 8.1060    | 91.3796                         | 6,822.00      |
| 20/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 4019      | 4                             | 4019      | 4                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 4277      | 4                             | 4277      | 4                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3764      | 3                             | 3764      | 3                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 838       | 1                             | 838       | 1                               | 1,995.00      |
| 20/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 4804      | 4                             | 4804      | 4                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 1573      | 1                             | 1573      | 1                               | 665.00        |
| 20/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 2353      | 2                             | 2353      | 2                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 576       | 1                             | 576       | 1                               | 665.00        |
| 20/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 1,995.00      |
| 20/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 1000      | 1                             | 1000      | 1                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 1799      | 2                             | 1799      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 153       | 0                             | 153       | 0                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 184       | 0                             | 184       | 0                               | 0.00          |
| 20/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.19      | 92.6925                       | 8.1910    | 92.6925                         | 0.00          |
| 20/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 5452      | 5                             | 5452      | 5                               | 0.00          |
| 20/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 5233      | 5                             | 5233      | 5                               | 0.00          |
| 20/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 5674      | 5                             | 5674      | 5                               | 0.00          |
| 20/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 720       | 1                             | 720       | 1                               | 0.00          |
| 20/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 838       | 1                             | 838       | 1                               | 0.00          |
| 20/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 777       | 1                             | 777       | 1                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.27      | 90.6902                       | 8.2720    | 90.6902                         | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5586      | 5                             | 5586      | 5                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5785      | 5                             | 5785      | 5                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5390      | 5                             | 5390      | 5                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1542      | 2                             | 1542      | 2                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1387      | 2                             | 1387      | 2                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1462      | 2                             | 1462      | 2                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.35      | 92.1206                       | 8.3450    | 92.1206                         | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4902      | 5                             | 4902      | 5                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5075      | 5                             | 5075      | 5                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4732      | 4                             | 4732      | 4                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2738      | 3                             | 2738      | 3                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2529      | 3                             | 2529      | 3                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2631      | 3                             | 2631      | 3                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.60      | 76.6942                       | 8.5960    | 76.6942                         | 1,383.00      |
| 20/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2465      | 2                             | 2465      | 2                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2712      | 3                             | 2712      | 3                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2229      | 2                             | 2229      | 2                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 1384      | 1                             | 1384      | 1                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 1069      | 1                             | 1069      | 1                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 1220      | 1                             | 1220      | 1                               | 0.00          |
| 20/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.66      | 77.7931                       | 8.6600    | 77.7931                         | 0.00          |
| 20/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4778      | 5                             | 4778      | 5                               | 0.00          |
| 20/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 5019      | 5                             | 5019      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4542      | 4                             | 4542      | 4                               | 0.00          |
| 20/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2252      | 2                             | 2252      | 2                               | 0.00          |
| 20/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1965      | 2                             | 1965      | 2                               | 0.00          |
| 20/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2105      | 2                             | 2105      | 2                               | 0.00          |
| 20/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.72      | 75.8214                       | 8.7200    | 75.8214                         | 0.00          |
| 20/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5377      | 5                             | 5377      | 5                               | 0.00          |
| 20/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 5159      | 5                             | 5159      | 5                               | 0.00          |
| 20/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5600      | 6                             | 5600      | 6                               | 0.00          |
| 20/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3033      | 3                             | 3033      | 3                               | 0.00          |
| 20/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3355      | 3                             | 3355      | 3                               | 0.00          |
| 20/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3190      | 3                             | 3190      | 3                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.77      | 77.0163                       | 8.7740    | 77.0163                         | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 7075      | 7                             | 7075      | 7                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 6853      | 7                             | 6853      | 7                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 7299      | 7                             | 7299      | 7                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3315      | 3                             | 3315      | 3                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3600      | 4                             | 3600      | 4                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3455      | 4                             | 3455      | 4                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 135.48    | 135.4775                      | 135.4844  | 135.4775                        | 600.00        |
| 20/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 4484      | 4                             | 4484      | 4                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 4434      | 4                             | 4434      | 4                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 4534      | 5                             | 4534      | 5                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.82    | 112.8140                      | 112.8168  | 112.8140                        | 529.00        |
| 20/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111567    | 112                           | 111567    | 112                             | 0.00          |
| 20/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111617    | 112                           | 111617    | 112                             | 0.00          |
| 20/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111517    | 112                           | 111517    | 112                             | 0.00          |
| 20/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.10    | 113.0982                      | 113.1009  | 113.0982                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2601      | 3                             | 2601      | 3                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2651      | 3                             | 2651      | 3                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2551      | 3                             | 2551      | 3                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 110.47    | 110.4632                      | 110.4688  | 110.4632                        | 2,667.00      |
| 20/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 107969    | 108                           | 107969    | 108                             | 0.00          |
| 20/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 107919    | 108                           | 107919    | 108                             | 0.00          |
| 20/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 108019    | 108                           | 108019    | 108                             | 0.00          |
| 20/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 110.59    | 110.5830                      | 110.5885  | 110.5830                        | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 2089      | 2                             | 2089      | 2                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 2039      | 2                             | 2039      | 2                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 2139      | 2                             | 2139      | 2                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.66      | 85.6483                       | 8.6570    | 85.6483                         | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 759       | 1                             | 759       | 1                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 1162      | 1                             | 1162      | 1                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 352       | 0                             | 352       | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.73      | 86.8836                       | 8.7320    | 86.8836                         | 0.00          |
| 20/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 2127      | 2                             | 2127      | 2                               | 0.00          |
| 20/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 1737      | 1                             | 1737      | 1                               | 0.00          |
| 20/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 2515      | 2                             | 2515      | 2                               | 0.00          |
| 20/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.80      | 84.6453                       | 8.7990    | 84.6453                         | 0.00          |
| 20/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3487      | 3                             | 3487      | 3                               | 0.00          |
| 20/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 3860      | 4                             | 3860      | 4                               | 0.00          |
| 20/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 3112      | 3                             | 3112      | 3                               | 0.00          |
| 20/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.86      | 85.9832                       | 8.8590    | 85.9832                         | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 2999      | 3                             | 2999      | 3                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 3370      | 3                             | 3370      | 3                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 2624      | 2                             | 2624      | 2                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 0.0050    | 177.4717                        | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 27590     | 28                              | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26333     | 26                              | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 28834     | 29                              | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.77      | 109.4951                      | 0.7700    | 109.4951                        | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 |        |              | Bond Future | 1.92      | 108.3913                      | 1.9190    | 108.3913                        | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 | 2.00   | Call         | Bond Future | 778       | 1                             | 778       | 1                               | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 | 2.05   | Call         | Bond Future | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 | 1.95   | Call         | Bond Future | 298       | 0                             | 298       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | RZ12 On 03-November-11 | 1.95   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 | 2.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 | 2.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | TRT1 On 03-November-11 |        |              | Index Future | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 20/09/2011 | TRT1 On 02-February-12 |        |              | Index Future | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |