



# Derivatives Monthly Statistics Report

For February 2012

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | AL7T On 02-February-12  |        |              | Index Future       | 420.70    | 419.6140                      | 420.7010  | 419.6140                        | 0.00          |
| 01/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 426.59    | 425.4960                      | 426.5920  | 425.4960                        | 16.00         |
| 01/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 433.05    | 431.9370                      | 433.0480  | 431.9370                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | ALBI On 02-February-12  |        |              | Index Future       | 383.00    | 382.0100                      | 383.0030  | 382.0100                        | 123.00        |
| 01/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 388.37    | 387.3660                      | 388.3670  | 387.3660                        | 914.00        |
| 01/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 394.24    | 393.2290                      | 394.2440  | 393.2290                        | 118.00        |
| 01/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 01/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.10      | 0.1234                        | 0.1034    | 0.1234                          | 0.00          |
| 01/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.17      | 0.1503                        | 0.1736    | 0.1503                          | 100,000.00    |
| 01/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.04      | 0.0587                        | 0.0432    | 0.0587                          | 12,500.00     |
| 01/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.11      | 0.0820                        | 0.1128    | 0.0820                          | 12,987.00     |
| 01/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.80      | 7.8827                        | 7.8021    | 7.8827                          | 0.00          |
| 01/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 139       | 0                             | 139       | 0                               | 0.00          |
| 01/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 151       | 0                             | 151       | 0                               | 0.00          |
| 01/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 128       | 0                             | 128       | 0                               | 0.00          |
| 01/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 476       | 0                             | 476       | 0                               | 0.00          |
| 01/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 399       | 0                             | 399       | 0                               | 0.00          |
| 01/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 437       | 0                             | 437       | 0                               | 0.00          |
| 01/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.08      | 0.0932                        | 0.0765    | 0.0932                          | 12,500.00     |
| 01/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.08      | 0.0872                        | 0.0753    | 0.0872                          | 12,500.00     |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 01/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 01/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.78      | 7.9000                        | 7.7772    | 7.9000                          | 966.00        |
| 01/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 149       | 0                             | 149       | 0                               | 0.00          |
| 01/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 134       | 0                             | 134       | 0                               | 0.00          |
| 01/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 166       | 0                             | 166       | 0                               | 0.00          |
| 01/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 239       | 0                             | 239       | 0                               | 0.00          |
| 01/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 307       | 0                             | 307       | 0                               | 0.00          |
| 01/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 272       | 0                             | 272       | 0                               | 0.00          |
| 01/02/2012 | GOVI On 02-February-12  |        |              | GOVI               | 383.89    | 382.9450                      | 383.8910  | 382.9450                        | 0.00          |
| 01/02/2012 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 148910    | 14                            | 148910    | 14                              | 0.00          |
| 01/02/2012 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 148810    | 14                            | 148810    | 14                              | 0.00          |
| 01/02/2012 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 149010    | 14                            | 149010    | 14                              | 0.00          |
| 01/02/2012 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | GOVI On 02-February-12  | 369.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 389.27    | 388.3130                      | 389.2670  | 388.3130                        | 181.00        |
| 01/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 72670     | 6                             | 72670     | 6                               | 0.00          |
| 01/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 72570     | 6                             | 72570     | 6                               | 0.00          |
| 01/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 72770     | 6                             | 72770     | 6                               | 0.00          |
| 01/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | GOVI On 02-August-12    |        |              | GOVI               | 395.16    | 394.1910                      | 395.1580  | 394.1910                        | 0.00          |
| 01/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 51580     | 4                             | 51580     | 4                               | 0.00          |
| 01/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 51480     | 4                             | 51480     | 4                               | 0.00          |
| 01/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 51680     | 4                             | 51680     | 4                               | 0.00          |
| 01/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | GOVI On 02-August-12    | 390.00 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 01/02/2012 | IGOV On 02-February-12  |        |              | Index Future           | 168.11    | 168.3010                      | 168.1080  | 168.3010                        | 113.00        |
| 01/02/2012 | IGOV On 03-May-12       |        |              | Index Future           | 170.46    | 170.6600                      | 170.4620  | 170.6600                        | 514.00        |
| 01/02/2012 | IGOV On 02-August-12    |        |              | Index Future           | 173.04    | 173.2430                      | 173.0420  | 173.2430                        | 0.00          |
| 01/02/2012 | ILBI On 02-February-12  |        |              | Index Future           | 456.34    | 456.3430                      | 456.3430  | 456.3430                        | 0.00          |
| 01/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 463.63    | 463.6340                      | 463.6340  | 463.6340                        | 0.00          |
| 01/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 473.37    | 473.3650                      | 473.3650  | 473.3650                        | 152.00        |
| 01/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 01/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 01/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 01/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 01/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 01/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 01/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 01/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.60      | 94.3900                       | 5.6000    | 94.3900                         | 2,390.00      |
| 01/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.60      | 94.3900                       | 5.6000    | 94.3900                         | 0.00          |
| 01/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3800                       | 5.6100    | 94.3800                         | 0.00          |
| 01/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.63      | 94.3600                       | 5.6300    | 94.3600                         | 2,890.00      |
| 01/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3400                       | 5.6500    | 94.3400                         | 0.00          |
| 01/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.69      | 94.3000                       | 5.6900    | 94.3000                         | 44,760.00     |
| 01/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.80      | 94.2000                       | 5.8000    | 94.2000                         | 940.00        |
| 01/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.91      | 94.0700                       | 5.9100    | 94.0700                         | 790.00        |
| 01/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.06      | 93.9100                       | 6.0600    | 93.9100                         | 1,250.00      |
| 01/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.25      | 93.7100                       | 6.2500    | 93.7100                         | 1,500.00      |
| 01/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.45      | 93.5100                       | 6.4500    | 93.5100                         | 1,000.00      |
| 01/02/2012 | JN02 On 02-February-12  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 01/02/2012 | JN02 On 02-February-12  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | JN02 On 02-February-12  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | JN02 On 02-February-12  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/02/2012 | JN02 On 02-February-12  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | JN02 On 02-February-12  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/02/2012 | JN02 On 02-February-12  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | JN05 On 02-February-12  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |

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|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | JN05 On 02-February-12 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | JN05 On 02-February-12 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/02/2012 | JN05 On 02-February-12 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | JN05 On 02-February-12 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/02/2012 | JN05 On 02-February-12 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | JN05 On 02-February-12 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | JN10 On 02-February-12 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 01/02/2012 | JN10 On 02-February-12 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | JN10 On 02-February-12 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | JN10 On 02-February-12 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/02/2012 | JN10 On 02-February-12 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | JN10 On 02-February-12 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/02/2012 | JN10 On 02-February-12 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | OTH1 On 02-February-12 |        |              | Index Future | 377.57    | 376.3600                      | 377.5660  | 376.3600                        | 0.00          |
| 01/02/2012 | R157 On 02-February-12 |        |              | Bond Future  | 6.39      | 127.6856                      | 6.3910    | 127.6856                        | 4,743.00      |
| 01/02/2012 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 7320      | 7                             | 7320      | 7                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 7487      | 7                             | 7487      | 7                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 7153      | 7                             | 7153      | 7                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 130.00        |
| 01/02/2012 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 2349      | 2                             | 2349      | 2                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 572       | 0                             | 572       | 0                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 6.25   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 3,960.00      |
| 01/02/2012 | R157 On 02-February-12 | 7.20   | Call         | Bond Future  | 2876      | 3                             | 2876      | 3                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 6.45   | Call         | Bond Future  | 229       | 0                             | 229       | 0                               | 1,320.00      |
| 01/02/2012 | R157 On 02-February-12 | 6.65   | Call         | Bond Future  | 930       | 1                             | 930       | 1                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 6.65   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 1,320.00      |
| 01/02/2012 | R157 On 02-February-12 | 7.20   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 3,960.00      |
| 01/02/2012 | R157 On 02-February-12 | 6.45   | Put          | Bond Future  | 16        | 0                             | 16        | 0                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 6.00   | Put          | Bond Future  | 1421      | 2                             | 1421      | 2                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 130.00        |
| 01/02/2012 | R157 On 02-February-12 | 6.25   | Put          | Bond Future  | 510       | 1                             | 510       | 1                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 8.45   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R157 On 03-May-12      |        |              | Bond Future | 6.46      | 122.6718                      | 6.4550    | 122.6718                        | 10,880.00     |
| 01/02/2012 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 5837      | 6                             | 5837      | 6                               | 0.00          |
| 01/02/2012 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 5994      | 6                             | 5994      | 6                               | 0.00          |
| 01/02/2012 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 5680      | 5                             | 5680      | 5                               | 0.00          |
| 01/02/2012 | R157 On 03-May-12      | 6.75   | Call         | Bond Future | 1360      | 1                             | 1360      | 1                               | 0.00          |
| 01/02/2012 | R157 On 03-May-12      | 6.25   | Call         | Bond Future | 451       | 0                             | 451       | 0                               | 1,500.00      |
| 01/02/2012 | R157 On 03-May-12      | 6.50   | Call         | Bond Future | 833       | 1                             | 833       | 1                               | 0.00          |
| 01/02/2012 | R157 On 03-May-12      | 6.50   | Put          | Bond Future | 682       | 1                             | 682       | 1                               | 1,500.00      |
| 01/02/2012 | R157 On 03-May-12      | 6.75   | Put          | Bond Future | 375       | 0                             | 375       | 0                               | 1,500.00      |
| 01/02/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 01/02/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1141      | 1                             | 1141      | 1                               | 0.00          |
| 01/02/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 01/02/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.48      | 124.5290                      | 6.4830    | 124.5290                        | 0.00          |
| 01/02/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4722      | 5                             | 4722      | 5                               | 0.00          |
| 01/02/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4857      | 5                             | 4857      | 5                               | 0.00          |
| 01/02/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4587      | 4                             | 4587      | 4                               | 0.00          |
| 01/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 01/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 114       | 0                             | 114       | 0                               | 0.00          |
| 01/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 126       | 0                             | 126       | 0                               | 0.00          |
| 01/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.51      | 119.6439                      | 6.5090    | 119.6439                        | 0.00          |
| 01/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 2286      | 2                             | 2286      | 2                               | 0.00          |
| 01/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 2193      | 2                             | 2193      | 2                               | 0.00          |
| 01/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 2381      | 2                             | 2381      | 2                               | 0.00          |
| 01/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 848       | 1                             | 848       | 1                               | 0.00          |
| 01/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 942       | 1                             | 942       | 1                               | 0.00          |
| 01/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 894       | 1                             | 894       | 1                               | 0.00          |
| 01/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.50      | 121.7367                      | 6.5030    | 121.7367                        | 0.00          |
| 01/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1902      | 0                             | 1902      | 0                               | 0.00          |
| 01/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1979      | 1                             | 1979      | 1                               | 0.00          |
| 01/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1827      | 0                             | 1827      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1319      | 0                             | 1319      | 0                               | 0.00          |
| 01/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1214      | 0                             | 1214      | 0                               | 0.00          |
| 01/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1265      | 0                             | 1265      | 0                               | 0.00          |
| 01/02/2012 | R186 On 02-February-12 |        |              | Bond Future | 8.12      | 121.1275                      | 8.1210    | 121.1275                        | 22,921.00     |
| 01/02/2012 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 8163      | 8                             | 8163      | 8                               | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 8603      | 8                             | 8603      | 8                               | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 7720      | 7                             | 7720      | 7                               | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 6,000.00      |
| 01/02/2012 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 6,000.00      |
| 01/02/2012 | R186 On 02-February-12 | 8.00   | Call         | Bond Future | 19        | 0                             | 19        | 0                               | 100.00        |
| 01/02/2012 | R186 On 02-February-12 | 13.25  | Call         | Bond Future | 38012     | 37                            | 38012     | 37                              | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 98.00  | Call         | Bond Future | 109786    | 109                           | 109786    | 109                             | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 98.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 13.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 8.00   | Put          | Bond Future | 1209      | 2                             | 1209      | 2                               | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 14530     | 15                            | 14530     | 15                              | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 3703      | 4                             | 3703      | 4                               | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 100.00        |
| 01/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.20      | 122.8199                      | 8.1970    | 122.8199                        | 26,902.00     |
| 01/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7970      | 8                             | 7970      | 8                               | 0.00          |
| 01/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8343      | 8                             | 8343      | 8                               | 0.00          |
| 01/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7601      | 7                             | 7601      | 7                               | 0.00          |
| 01/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1630      | 2                             | 1630      | 2                               | 2,250.00      |
| 01/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6877      | 7                             | 6877      | 7                               | 0.00          |
| 01/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2873      | 3                             | 2873      | 3                               | 750.00        |
| 01/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 4537      | 4                             | 4537      | 4                               | 0.00          |
| 01/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1684      | 2                             | 1684      | 2                               | 750.00        |
| 01/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 848       | 1                             | 848       | 1                               | 2,250.00      |
| 01/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 2844      | 3                             | 2844      | 3                               | 0.00          |
| 01/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 688       | 1                             | 688       | 1                               | 0.00          |
| 01/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 4525      | 5                             | 4525      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 556       | 1                             | 556       | 1                               | 0.00          |
| 01/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 01/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.26      | 119.3913                      | 8.2610    | 119.3913                        | 0.00          |
| 01/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 7634      | 7                             | 7634      | 7                               | 0.00          |
| 01/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7925      | 7                             | 7925      | 7                               | 0.00          |
| 01/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 7349      | 7                             | 7349      | 7                               | 0.00          |
| 01/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4991      | 4                             | 4991      | 4                               | 8,750.00      |
| 01/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3318      | 3                             | 3318      | 3                               | 0.00          |
| 01/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5095      | 5                             | 5095      | 5                               | 0.00          |
| 01/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3003      | 3                             | 3003      | 3                               | 0.00          |
| 01/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3156      | 3                             | 3156      | 3                               | 0.00          |
| 01/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.32      | 121.2374                      | 8.3240    | 121.2374                        | 0.00          |
| 01/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 8283      | 8                             | 8283      | 8                               | 0.00          |
| 01/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 8552      | 8                             | 8552      | 8                               | 0.00          |
| 01/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 8017      | 8                             | 8017      | 8                               | 0.00          |
| 01/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4612      | 5                             | 4612      | 5                               | 0.00          |
| 01/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4266      | 4                             | 4266      | 4                               | 0.00          |
| 01/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4436      | 5                             | 4436      | 5                               | 0.00          |
| 01/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.38      | 118.0593                      | 8.3830    | 118.0593                        | 0.00          |
| 01/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 7642      | 0                             | 7642      | 0                               | 0.00          |
| 01/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 7883      | 1                             | 7883      | 1                               | 0.00          |
| 01/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 7412      | 0                             | 7412      | 0                               | 0.00          |
| 01/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 6806      | 0                             | 6806      | 0                               | 0.00          |
| 01/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6381      | 0                             | 6381      | 0                               | 0.00          |
| 01/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6587      | 0                             | 6587      | 0                               | 0.00          |
| 01/02/2012 | R189 On 02-February-12 |        |              | Bond Future | 218.87    | 218.9090                      | 218.8651  | 218.9090                        | 0.00          |
| 01/02/2012 | R189 On 02-February-12 | 218.00 | Call         | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 01/02/2012 | R189 On 02-February-12 | 217.95 | Call         | Bond Future | 915       | 1                             | 915       | 1                               | 0.00          |
| 01/02/2012 | R189 On 02-February-12 | 218.05 | Call         | Bond Future | 815       | 1                             | 815       | 1                               | 0.00          |
| 01/02/2012 | R189 On 02-February-12 | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R189 On 02-February-12 | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R189 On 02-February-12 | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.63    | 215.6710                      | 215.6282  | 215.6710                        | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 628       | 1                             | 628       | 1                               | 0.00          |
| 01/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 578       | 1                             | 578       | 1                               | 0.00          |
| 01/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 678       | 1                             | 678       | 1                               | 0.00          |
| 01/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R197 On 02-February-12 |        |              | Bond Future | 248.86    | 248.8604                      | 248.8577  | 248.8604                        | 0.00          |
| 01/02/2012 | R197 On 02-February-12 | 237.00 | Call         | Bond Future | 11858     | 12                            | 11858     | 12                              | 0.00          |
| 01/02/2012 | R197 On 02-February-12 | 237.05 | Call         | Bond Future | 11808     | 12                            | 11808     | 12                              | 0.00          |
| 01/02/2012 | R197 On 02-February-12 | 236.95 | Call         | Bond Future | 11908     | 12                            | 11908     | 12                              | 0.00          |
| 01/02/2012 | R197 On 02-February-12 | 236.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R197 On 02-February-12 | 237.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R197 On 02-February-12 | 237.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.34    | 252.3494                      | 252.3426  | 252.3494                        | 965.00        |
| 01/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1343      | 1                             | 1343      | 1                               | 0.00          |
| 01/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1293      | 1                             | 1293      | 1                               | 0.00          |
| 01/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1393      | 1                             | 1393      | 1                               | 0.00          |
| 01/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R201 On 02-February-12 |        |              | Bond Future | 5.95      | 108.2524                      | 5.9500    | 108.2524                        | 2,709.00      |
| 01/02/2012 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 6036      | 6                             | 6036      | 6                               | 0.00          |
| 01/02/2012 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 5909      | 6                             | 5909      | 6                               | 0.00          |
| 01/02/2012 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 6162      | 6                             | 6162      | 6                               | 0.00          |
| 01/02/2012 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 5.98      | 109.7688                      | 5.9800    | 109.7688                        | 968.00        |
| 01/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4300      | 4                             | 4300      | 4                               | 0.00          |
| 01/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4418      | 4                             | 4418      | 4                               | 0.00          |
| 01/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4181      | 4                             | 4181      | 4                               | 0.00          |
| 01/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R201 On 03-May-12      | 7.80   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 01/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 5.96      | 107.0234                      | 5.9620    | 107.0234                        | 0.00          |
| 01/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3476      | 3                             | 3476      | 3                               | 0.00          |
| 01/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3374      | 3                             | 3374      | 3                               | 0.00          |
| 01/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3578      | 3                             | 3578      | 3                               | 0.00          |
| 01/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 01/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 01/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 01/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.92      | 108.6748                      | 5.9240    | 108.6748                        | 0.00          |
| 01/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1655      | 2                             | 1655      | 2                               | 0.00          |
| 01/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1585      | 2                             | 1585      | 2                               | 0.00          |
| 01/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1727      | 2                             | 1727      | 2                               | 0.00          |
| 01/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 460       | 1                             | 460       | 1                               | 0.00          |
| 01/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 519       | 1                             | 519       | 1                               | 0.00          |
| 01/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 489       | 1                             | 489       | 1                               | 0.00          |
| 01/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.82      | 106.1609                      | 5.8170    | 106.1609                        | 0.00          |
| 01/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1404      | 1                             | 1404      | 1                               | 0.00          |
| 01/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1346      | 0                             | 1346      | 0                               | 0.00          |
| 01/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1462      | 1                             | 1462      | 1                               | 0.00          |
| 01/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 600       | 0                             | 600       | 0                               | 0.00          |
| 01/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 662       | 0                             | 662       | 0                               | 0.00          |
| 01/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 631       | 0                             | 631       | 0                               | 0.00          |
| 01/02/2012 | R202 On 02-February-12 |        |              | Bond Future | 186.37    | 186.9666                      | 186.3740  | 186.9666                        | 0.00          |
| 01/02/2012 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 9374      | 10                            | 9374      | 10                              | 0.00          |
| 01/02/2012 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 9324      | 10                            | 9324      | 10                              | 0.00          |
| 01/02/2012 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 9424      | 10                            | 9424      | 10                              | 0.00          |
| 01/02/2012 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 188.98    | 189.5876                      | 188.9839  | 189.5876                        | 36,955.00     |
| 01/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 966       | 0                             | 966       | 0                               | 0.00          |
| 01/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 1066      | 0                             | 1066      | 0                               | 0.00          |
| 01/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 1016      | 0                             | 1016      | 0                               | 0.00          |
| 01/02/2012 | R203 On 02-February-12 |        |              | Bond Future | 7.08      | 108.3078                      | 7.0810    | 108.3078                        | 1,720.00      |
| 01/02/2012 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 7509      | 7                             | 7509      | 7                               | 0.00          |
| 01/02/2012 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 7724      | 7                             | 7724      | 7                               | 0.00          |
| 01/02/2012 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 7294      | 7                             | 7294      | 7                               | 0.00          |
| 01/02/2012 | R203 On 02-February-12 | 6.95   | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 2,640.00      |
| 01/02/2012 | R203 On 02-February-12 | 7.95   | Call         | Bond Future | 3995      | 4                             | 3995      | 4                               | 0.00          |
| 01/02/2012 | R203 On 02-February-12 | 7.20   | Call         | Bond Future | 564       | 0                             | 564       | 0                               | 880.00        |
| 01/02/2012 | R203 On 02-February-12 | 7.35   | Call         | Bond Future | 1257      | 1                             | 1257      | 1                               | 0.00          |
| 01/02/2012 | R203 On 02-February-12 | 7.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 880.00        |
| 01/02/2012 | R203 On 02-February-12 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,640.00      |
| 01/02/2012 | R203 On 02-February-12 | 7.20   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 01/02/2012 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R203 On 02-February-12 | 6.95   | Put          | Bond Future | 622       | 1                             | 622       | 1                               | 0.00          |
| 01/02/2012 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.16      | 105.6665                      | 7.1620    | 105.6665                        | 3,536.00      |
| 01/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6889      | 7                             | 6889      | 7                               | 0.00          |
| 01/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7094      | 7                             | 7094      | 7                               | 0.00          |
| 01/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6685      | 6                             | 6685      | 6                               | 0.00          |
| 01/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 863       | 1                             | 863       | 1                               | 4,200.00      |
| 01/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 1174      | 1                             | 1174      | 1                               | 1,400.00      |
| 01/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1971      | 2                             | 1971      | 2                               | 0.00          |
| 01/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 3138      | 3                             | 3138      | 3                               | 0.00          |
| 01/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 308       | 0                             | 308       | 0                               | 4,200.00      |
| 01/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 682       | 1                             | 682       | 1                               | 1,400.00      |
| 01/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1228      | 1                             | 1228      | 1                               | 0.00          |
| 01/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 01/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1597      | 2                             | 1597      | 2                               | 0.00          |
| 01/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 01/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 16        | 0                             | 16        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.22      | 107.2666                      | 7.2210    | 107.2666                        | 0.00          |
| 01/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5792      | 6                             | 5792      | 6                               | 0.00          |
| 01/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5623      | 5                             | 5623      | 5                               | 0.00          |
| 01/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5962      | 6                             | 5962      | 6                               | 0.00          |
| 01/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 409       | 0                             | 409       | 0                               | 0.00          |
| 01/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 475       | 1                             | 475       | 1                               | 0.00          |
| 01/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 441       | 1                             | 441       | 1                               | 0.00          |
| 01/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.28      | 104.7618                      | 7.2820    | 104.7618                        | 0.00          |
| 01/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3578      | 3                             | 3578      | 3                               | 0.00          |
| 01/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3707      | 4                             | 3707      | 4                               | 0.00          |
| 01/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3449      | 3                             | 3449      | 3                               | 0.00          |
| 01/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1741      | 2                             | 1741      | 2                               | 0.00          |
| 01/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1596      | 2                             | 1596      | 2                               | 0.00          |
| 01/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1668      | 2                             | 1668      | 2                               | 0.00          |
| 01/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.34      | 106.5926                      | 7.3350    | 106.5926                        | 0.00          |
| 01/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1336      | 0                             | 1336      | 0                               | 0.00          |
| 01/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1276      | 0                             | 1276      | 0                               | 0.00          |
| 01/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1402      | 0                             | 1402      | 0                               | 0.00          |
| 01/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4535      | 3                             | 4535      | 3                               | 0.00          |
| 01/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 4816      | 4                             | 4816      | 4                               | 0.00          |
| 01/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4672      | 4                             | 4672      | 4                               | 0.00          |
| 01/02/2012 | R204 On 02-February-12 |        |              | Bond Future | 7.39      | 104.0372                      | 7.3910    | 104.0372                        | 3,450.00      |
| 01/02/2012 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 8279      | 8                             | 8279      | 8                               | 0.00          |
| 01/02/2012 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 8523      | 8                             | 8523      | 8                               | 0.00          |
| 01/02/2012 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 8035      | 8                             | 8035      | 8                               | 0.00          |
| 01/02/2012 | R204 On 02-February-12 | 7.25   | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 540.00        |
| 01/02/2012 | R204 On 02-February-12 | 8.00   | Call         | Bond Future | 3236      | 3                             | 3236      | 3                               | 0.00          |
| 01/02/2012 | R204 On 02-February-12 | 7.50   | Call         | Bond Future | 599       | 0                             | 599       | 0                               | 0.00          |
| 01/02/2012 | R204 On 02-February-12 | 7.50   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 01/02/2012 | R204 On 02-February-12 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 540.00        |
| 01/02/2012 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R204 On 02-February-12 | 7.25   | Put          | Bond Future | 771       | 1                             | 771       | 1                               | 0.00          |
| 01/02/2012 | R204 On 02-February-12 | 9.05   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.47      | 105.4975                      | 7.4740    | 105.4975                        | 3,126.00      |
| 01/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6491      | 6                             | 6491      | 6                               | 0.00          |
| 01/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6722      | 7                             | 6722      | 7                               | 0.00          |
| 01/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6261      | 6                             | 6261      | 6                               | 0.00          |
| 01/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 506       | 1                             | 506       | 1                               | 550.00        |
| 01/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 2294      | 2                             | 2294      | 2                               | 0.00          |
| 01/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 861       | 1                             | 861       | 1                               | 550.00        |
| 01/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 83        | 0                             | 83        | 0                               | 0.00          |
| 01/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3025      | 3                             | 3025      | 3                               | 0.00          |
| 01/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 01/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 01/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.54      | 103.0646                      | 7.5410    | 103.0646                        | 0.00          |
| 01/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5594      | 5                             | 5594      | 5                               | 0.00          |
| 01/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5776      | 6                             | 5776      | 6                               | 0.00          |
| 01/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5409      | 5                             | 5409      | 5                               | 0.00          |
| 01/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 936       | 1                             | 936       | 1                               | 0.00          |
| 01/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 826       | 1                             | 826       | 1                               | 0.00          |
| 01/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 882       | 1                             | 882       | 1                               | 0.00          |
| 01/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.61      | 104.6543                      | 7.6080    | 104.6543                        | 0.00          |
| 01/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 4071      | 4                             | 4071      | 4                               | 0.00          |
| 01/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3925      | 4                             | 3925      | 4                               | 0.00          |
| 01/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 4219      | 4                             | 4219      | 4                               | 0.00          |
| 01/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2090      | 2                             | 2090      | 2                               | 0.00          |
| 01/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2272      | 2                             | 2272      | 2                               | 0.00          |
| 01/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2180      | 2                             | 2180      | 2                               | 0.00          |
| 01/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.67      | 102.4483                      | 7.6660    | 102.4483                        | 0.00          |
| 01/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 4263      | 1                             | 4263      | 1                               | 0.00          |
| 01/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4400      | 2                             | 4400      | 2                               | 0.00          |
| 01/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 4128      | 1                             | 4128      | 1                               | 0.00          |
| 01/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2806      | 0                             | 2806      | 0                               | 0.00          |
| 01/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2617      | 0                             | 2617      | 0                               | 0.00          |
| 01/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2710      | 0                             | 2710      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R206 On 02-February-12 |        |              | Bond Future | 5.83      | 103.3710                      | 5.8300    | 103.3710                        | 0.00          |
| 01/02/2012 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3900      | 4                             | 3900      | 4                               | 0.00          |
| 01/02/2012 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3813      | 4                             | 3813      | 4                               | 0.00          |
| 01/02/2012 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3988      | 4                             | 3988      | 4                               | 0.00          |
| 01/02/2012 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.86      | 104.8198                      | 5.8600    | 104.8198                        | 300.00        |
| 01/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2602      | 2                             | 2602      | 2                               | 0.00          |
| 01/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2524      | 2                             | 2524      | 2                               | 0.00          |
| 01/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2680      | 3                             | 2680      | 3                               | 0.00          |
| 01/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 01/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 01/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 01/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.81      | 102.6429                      | 5.8130    | 102.6429                        | 0.00          |
| 01/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1996      | 2                             | 1996      | 2                               | 0.00          |
| 01/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1933      | 2                             | 1933      | 2                               | 0.00          |
| 01/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2059      | 2                             | 2059      | 2                               | 0.00          |
| 01/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 01/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 01/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 01/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.71      | 104.2263                      | 5.7090    | 104.2263                        | 0.00          |
| 01/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 682       | 1                             | 682       | 1                               | 0.00          |
| 01/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 719       | 1                             | 719       | 1                               | 0.00          |
| 01/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 647       | 1                             | 647       | 1                               | 0.00          |
| 01/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 369       | 1                             | 369       | 1                               | 0.00          |
| 01/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 327       | 1                             | 327       | 1                               | 0.00          |
| 01/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 347       | 1                             | 347       | 1                               | 0.00          |
| 01/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.43      | 102.2806                      | 5.4320    | 102.2806                        | 0.00          |
| 01/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 753       | 0                             | 753       | 0                               | 0.00          |
| 01/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 722       | 0                             | 722       | 0                               | 0.00          |
| 01/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 785       | 0                             | 785       | 0                               | 0.00          |
| 01/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 230       | 0                             | 230       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 256       | 0                             | 256       | 0                               | 0.00          |
| 01/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 01/02/2012 | R207 On 02-February-12 |        |              | Bond Future | 7.63      | 97.9359                       | 7.6260    | 97.9359                         | 18,047.00     |
| 01/02/2012 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 7569      | 7                             | 7569      | 7                               | 0.00          |
| 01/02/2012 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 7830      | 8                             | 7830      | 8                               | 0.00          |
| 01/02/2012 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 7307      | 7                             | 7307      | 7                               | 0.00          |
| 01/02/2012 | R207 On 02-February-12 | 7.35   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,920.00      |
| 01/02/2012 | R207 On 02-February-12 | 8.50   | Call         | Bond Future | 4903      | 5                             | 4903      | 5                               | 0.00          |
| 01/02/2012 | R207 On 02-February-12 | 7.65   | Call         | Bond Future | 231       | 0                             | 231       | 0                               | 640.00        |
| 01/02/2012 | R207 On 02-February-12 | 7.85   | Call         | Bond Future | 1287      | 1                             | 1287      | 1                               | 0.00          |
| 01/02/2012 | R207 On 02-February-12 | 7.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 640.00        |
| 01/02/2012 | R207 On 02-February-12 | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,920.00      |
| 01/02/2012 | R207 On 02-February-12 | 7.65   | Put          | Bond Future | 92        | 0                             | 92        | 0                               | 0.00          |
| 01/02/2012 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R207 On 02-February-12 | 7.35   | Put          | Bond Future | 1615      | 2                             | 1615      | 2                               | 0.00          |
| 01/02/2012 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.71      | 99.3092                       | 7.7110    | 99.3092                         | 24,935.00     |
| 01/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5809      | 6                             | 5809      | 6                               | 0.00          |
| 01/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6046      | 6                             | 6046      | 6                               | 0.00          |
| 01/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5570      | 5                             | 5570      | 5                               | 0.00          |
| 01/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 951       | 1                             | 951       | 1                               | 2,400.00      |
| 01/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3749      | 4                             | 3749      | 4                               | 0.00          |
| 01/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1426      | 1                             | 1426      | 1                               | 800.00        |
| 01/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2547      | 2                             | 2547      | 2                               | 0.00          |
| 01/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 938       | 1                             | 938       | 1                               | 800.00        |
| 01/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 504       | 1                             | 504       | 1                               | 2,400.00      |
| 01/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1770      | 2                             | 1770      | 2                               | 0.00          |
| 01/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 198       | 0                             | 198       | 0                               | 0.00          |
| 01/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2433      | 3                             | 2433      | 3                               | 0.00          |
| 01/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 152       | 0                             | 152       | 0                               | 0.00          |
| 01/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 176       | 0                             | 176       | 0                               | 0.00          |
| 01/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.78      | 97.1730                       | 7.7810    | 97.1730                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6120      | 6                             | 6120      | 6                               | 0.00          |
| 01/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6313      | 6                             | 6313      | 6                               | 0.00          |
| 01/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5924      | 6                             | 5924      | 6                               | 0.00          |
| 01/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1059      | 1                             | 1059      | 1                               | 0.00          |
| 01/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 937       | 1                             | 937       | 1                               | 0.00          |
| 01/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 999       | 1                             | 999       | 1                               | 0.00          |
| 01/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.85      | 98.6727                       | 7.8480    | 98.6727                         | 0.00          |
| 01/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4544      | 4                             | 4544      | 4                               | 0.00          |
| 01/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4386      | 4                             | 4386      | 4                               | 0.00          |
| 01/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4703      | 5                             | 4703      | 5                               | 0.00          |
| 01/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2340      | 3                             | 2340      | 3                               | 0.00          |
| 01/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2540      | 3                             | 2540      | 3                               | 0.00          |
| 01/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2439      | 3                             | 2439      | 3                               | 0.00          |
| 01/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.91      | 96.7563                       | 7.9090    | 96.7563                         | 0.00          |
| 01/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4791      | 1                             | 4791      | 1                               | 0.00          |
| 01/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4940      | 2                             | 4940      | 2                               | 0.00          |
| 01/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4643      | 1                             | 4643      | 1                               | 0.00          |
| 01/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3161      | 0                             | 3161      | 0                               | 0.00          |
| 01/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2956      | 0                             | 2956      | 0                               | 0.00          |
| 01/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3057      | 0                             | 3057      | 0                               | 0.00          |
| 01/02/2012 | R208 On 02-February-12 |        |              | Bond Future | 7.68      | 96.0800                       | 7.6810    | 96.0800                         | 8,905.00      |
| 01/02/2012 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 7789      | 8                             | 7789      | 8                               | 0.00          |
| 01/02/2012 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 8068      | 8                             | 8068      | 8                               | 0.00          |
| 01/02/2012 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 7509      | 7                             | 7509      | 7                               | 0.00          |
| 01/02/2012 | R208 On 02-February-12 | 7.45   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,880.00      |
| 01/02/2012 | R208 On 02-February-12 | 8.55   | Call         | Bond Future | 5227      | 5                             | 5227      | 5                               | 0.00          |
| 01/02/2012 | R208 On 02-February-12 | 7.70   | Call         | Bond Future | 220       | 0                             | 220       | 0                               | 960.00        |
| 01/02/2012 | R208 On 02-February-12 | 7.90   | Call         | Bond Future | 1353      | 1                             | 1353      | 1                               | 0.00          |
| 01/02/2012 | R208 On 02-February-12 | 7.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 960.00        |
| 01/02/2012 | R208 On 02-February-12 | 8.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,880.00      |
| 01/02/2012 | R208 On 02-February-12 | 7.70   | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 01/02/2012 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R208 On 02-February-12 | 7.45   | Put          | Bond Future | 1454      | 2                             | 1454      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.76      | 94.0376                       | 7.7570    | 94.0376                         | 9,269.00      |
| 01/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7297      | 7                             | 7297      | 7                               | 0.00          |
| 01/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7557      | 7                             | 7557      | 7                               | 0.00          |
| 01/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7039      | 7                             | 7039      | 7                               | 0.00          |
| 01/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 1040      | 1                             | 1040      | 1                               | 3,000.00      |
| 01/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 4067      | 4                             | 4067      | 4                               | 0.00          |
| 01/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1556      | 1                             | 1556      | 1                               | 1,000.00      |
| 01/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2772      | 3                             | 2772      | 3                               | 0.00          |
| 01/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1011      | 1                             | 1011      | 1                               | 1,000.00      |
| 01/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 545       | 1                             | 545       | 1                               | 3,000.00      |
| 01/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 1904      | 2                             | 1904      | 2                               | 0.00          |
| 01/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 122       | 0                             | 122       | 0                               | 0.00          |
| 01/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2620      | 3                             | 2620      | 3                               | 0.00          |
| 01/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 0.00          |
| 01/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 01/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.82      | 95.4583                       | 7.8200    | 95.4583                         | 0.00          |
| 01/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6433      | 6                             | 6433      | 6                               | 0.00          |
| 01/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 6222      | 6                             | 6222      | 6                               | 0.00          |
| 01/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6646      | 6                             | 6646      | 6                               | 0.00          |
| 01/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1046      | 1                             | 1046      | 1                               | 0.00          |
| 01/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1173      | 1                             | 1173      | 1                               | 0.00          |
| 01/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1108      | 1                             | 1108      | 1                               | 0.00          |
| 01/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.88      | 93.5335                       | 7.8830    | 93.5335                         | 0.00          |
| 01/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4835      | 4                             | 4835      | 4                               | 0.00          |
| 01/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 5006      | 5                             | 5006      | 5                               | 0.00          |
| 01/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4666      | 4                             | 4666      | 4                               | 0.00          |
| 01/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2851      | 3                             | 2851      | 3                               | 0.00          |
| 01/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2628      | 3                             | 2628      | 3                               | 0.00          |
| 01/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2738      | 3                             | 2738      | 3                               | 0.00          |
| 01/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.94      | 95.1746                       | 7.9400    | 95.1746                         | 0.00          |
| 01/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 4383      | 0                             | 4383      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 4239      | 0                             | 4239      | 0                               | 0.00          |
| 01/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4534      | 0                             | 4534      | 0                               | 0.00          |
| 01/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3916      | 0                             | 3916      | 0                               | 0.00          |
| 01/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4183      | 0                             | 4183      | 0                               | 0.00          |
| 01/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4045      | 0                             | 4045      | 0                               | 0.00          |
| 01/02/2012 | R209 On 02-February-12 |        |              | Bond Future | 8.57      | 78.3933                       | 8.5710    | 78.3933                         | 1,199.00      |
| 01/02/2012 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 3399      | 3                             | 3399      | 3                               | 0.00          |
| 01/02/2012 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 3779      | 3                             | 3779      | 3                               | 0.00          |
| 01/02/2012 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 3015      | 3                             | 3015      | 3                               | 0.00          |
| 01/02/2012 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.64      | 76.3500                       | 8.6380    | 76.3500                         | 2,042.00      |
| 01/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 4218      | 4                             | 4218      | 4                               | 0.00          |
| 01/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4480      | 4                             | 4480      | 4                               | 0.00          |
| 01/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3963      | 4                             | 3963      | 4                               | 0.00          |
| 01/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1499      | 2                             | 1499      | 2                               | 0.00          |
| 01/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1253      | 1                             | 1253      | 1                               | 0.00          |
| 01/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1371      | 1                             | 1371      | 1                               | 0.00          |
| 01/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.70      | 77.5073                       | 8.6960    | 77.5073                         | 0.00          |
| 01/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6929      | 6                             | 6929      | 6                               | 0.00          |
| 01/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 7167      | 7                             | 7167      | 7                               | 0.00          |
| 01/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 6693      | 6                             | 6693      | 6                               | 0.00          |
| 01/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2819      | 3                             | 2819      | 3                               | 0.00          |
| 01/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2562      | 2                             | 2562      | 2                               | 0.00          |
| 01/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2688      | 2                             | 2688      | 2                               | 0.00          |
| 01/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.75      | 75.5575                       | 8.7540    | 75.5575                         | 0.00          |
| 01/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 6561      | 6                             | 6561      | 6                               | 0.00          |
| 01/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 6352      | 6                             | 6352      | 6                               | 0.00          |
| 01/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 6772      | 6                             | 6772      | 6                               | 0.00          |
| 01/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4484      | 4                             | 4484      | 4                               | 0.00          |
| 01/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4824      | 4                             | 4824      | 4                               | 0.00          |
| 01/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4651      | 4                             | 4651      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.81      | 76.8752                       | 8.8090    | 76.8752                         | 0.00          |
| 01/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 7222      | 1                             | 7222      | 1                               | 0.00          |
| 01/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 7426      | 2                             | 7426      | 2                               | 0.00          |
| 01/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 7020      | 1                             | 7020      | 1                               | 0.00          |
| 01/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5928      | 0                             | 5928      | 0                               | 0.00          |
| 01/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5575      | 0                             | 5575      | 0                               | 0.00          |
| 01/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5749      | 0                             | 5749      | 0                               | 0.00          |
| 01/02/2012 | R210 On 02-February-12 |        |              | Bond Future | 139.52    | 139.7022                      | 139.5201  | 139.7022                        | 20.00         |
| 01/02/2012 | R210 On 02-February-12 | 131.00 | Call         | Bond Future | 8520      | 9                             | 8520      | 9                               | 0.00          |
| 01/02/2012 | R210 On 02-February-12 | 131.05 | Call         | Bond Future | 8470      | 9                             | 8470      | 9                               | 0.00          |
| 01/02/2012 | R210 On 02-February-12 | 130.95 | Call         | Bond Future | 8570      | 9                             | 8570      | 9                               | 0.00          |
| 01/02/2012 | R210 On 02-February-12 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R210 On 02-February-12 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R210 On 02-February-12 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.72    | 139.9034                      | 139.7178  | 139.9034                        | 735.00        |
| 01/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 718       | 1                             | 718       | 1                               | 0.00          |
| 01/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 768       | 1                             | 768       | 1                               | 0.00          |
| 01/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 668       | 1                             | 668       | 1                               | 0.00          |
| 01/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R211 On 02-February-12 |        |              | Bond Future | 116.64    | 116.6502                      | 116.6369  | 116.6502                        | 0.00          |
| 01/02/2012 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 6137      | 6                             | 6137      | 6                               | 0.00          |
| 01/02/2012 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 6187      | 6                             | 6187      | 6                               | 0.00          |
| 01/02/2012 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 6087      | 6                             | 6087      | 6                               | 0.00          |
| 01/02/2012 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.27    | 118.2856                      | 118.2702  | 118.2856                        | 480.00        |
| 01/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 01/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 01/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 01/02/2012 | R211 On 03-May-12      | 118.15 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R212 On 02-February-12 |        |              | Bond Future | 114.58    | 114.4816                      | 114.5798  | 114.4816                        | 0.00          |
| 01/02/2012 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 6080      | 6                             | 6080      | 6                               | 0.00          |
| 01/02/2012 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 6030      | 6                             | 6030      | 6                               | 0.00          |
| 01/02/2012 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 6130      | 6                             | 6130      | 6                               | 0.00          |
| 01/02/2012 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 116.18    | 116.0865                      | 116.1843  | 116.0865                        | 2,777.00      |
| 01/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 884       | 1                             | 884       | 1                               | 0.00          |
| 01/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 934       | 1                             | 934       | 1                               | 0.00          |
| 01/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 834       | 1                             | 834       | 1                               | 0.00          |
| 01/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R213 On 02-February-12 |        |              | Bond Future | 8.54      | 88.2697                       | 8.5360    | 88.2697                         | 487.00        |
| 01/02/2012 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 3736      | 3                             | 3736      | 3                               | 0.00          |
| 01/02/2012 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 3345      | 3                             | 3345      | 3                               | 0.00          |
| 01/02/2012 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 4124      | 4                             | 4124      | 4                               | 0.00          |
| 01/02/2012 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.61      | 85.9718                       | 8.6080    | 85.9718                         | 92.00         |
| 01/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 5849      | 5                             | 5849      | 5                               | 0.00          |
| 01/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 5556      | 5                             | 5556      | 5                               | 0.00          |
| 01/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 6145      | 6                             | 6145      | 6                               | 0.00          |
| 01/02/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 739       | 1                             | 739       | 1                               | 0.00          |
| 01/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 899       | 1                             | 899       | 1                               | 0.00          |
| 01/02/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 816       | 1                             | 816       | 1                               | 0.00          |
| 01/02/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.67      | 87.2767                       | 8.6690    | 87.2767                         | 0.00          |
| 01/02/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 7155      | 7                             | 7155      | 7                               | 0.00          |
| 01/02/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 7402      | 7                             | 7402      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R213 On 02-August-12    | 9.20   | Call         | Bond Future        | 6910      | 6                             | 6910      | 6                               | 0.00          |
| 01/02/2012 | R213 On 02-August-12    | 9.20   | Put          | Bond Future        | 2768      | 3                             | 2768      | 3                               | 0.00          |
| 01/02/2012 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 2514      | 2                             | 2514      | 2                               | 0.00          |
| 01/02/2012 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 2638      | 3                             | 2638      | 3                               | 0.00          |
| 01/02/2012 | R213 On 01-November-12  |        |              | Bond Future        | 8.73      | 85.0799                       | 8.7330    | 85.0799                         | 0.00          |
| 01/02/2012 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 6712      | 6                             | 6712      | 6                               | 0.00          |
| 01/02/2012 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 6930      | 6                             | 6930      | 6                               | 0.00          |
| 01/02/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 6498      | 6                             | 6498      | 6                               | 0.00          |
| 01/02/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 4790      | 5                             | 4790      | 5                               | 0.00          |
| 01/02/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 4453      | 4                             | 4453      | 4                               | 0.00          |
| 01/02/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 4618      | 4                             | 4618      | 4                               | 0.00          |
| 01/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.80      | 86.5680                       | 8.7960    | 86.5680                         | 0.00          |
| 01/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 7330      | 1                             | 7330      | 1                               | 0.00          |
| 01/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 7538      | 1                             | 7538      | 1                               | 0.00          |
| 01/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 7123      | 1                             | 7123      | 1                               | 0.00          |
| 01/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 5922      | 0                             | 5922      | 0                               | 0.00          |
| 01/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5571      | 0                             | 5571      | 0                               | 0.00          |
| 01/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 5745      | 0                             | 5745      | 0                               | 0.00          |
| 01/02/2012 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 02/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | AL7T On 02-February-12  |        |              | Index Future       | 421.61    | 420.7010                      | 421.6110  | 420.7010                        | 0.00          |
| 02/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 428.71    | 426.5920                      | 428.7090  | 426.5920                        | 16.00         |
| 02/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 435.19    | 433.0480                      | 435.1890  | 433.0480                        | 0.00          |
| 02/02/2012 | ALBI On 02-February-12  |        |              | Index Future       | 383.93    | 383.0030                      | 383.9340  | 383.0030                        | 0.00          |
| 02/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 389.73    | 388.3670                      | 389.7310  | 388.3670                        | 926.00        |
| 02/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 395.62    | 394.2440                      | 395.6230  | 394.2440                        | 118.00        |
| 02/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 02/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.09      | 0.1034                        | 0.0928    | 0.1034                          | 0.00          |
| 02/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.19      | 0.1736                        | 0.1873    | 0.1736                          | 100,000.00    |
| 02/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.04      | 0.0432                        | 0.0366    | 0.0432                          | 12,500.00     |
| 02/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.13      | 0.1128                        | 0.1338    | 0.1128                          | 12,987.00     |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.75      | 7.8021                        | 7.7532    | 7.8021                          | 0.00          |
| 02/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 126       | 0                             | 126       | 0                               | 0.00          |
| 02/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 116       | 0                             | 116       | 0                               | 0.00          |
| 02/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 137       | 0                             | 137       | 0                               | 0.00          |
| 02/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 434       | 0                             | 434       | 0                               | 0.00          |
| 02/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 513       | 0                             | 513       | 0                               | 0.00          |
| 02/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 473       | 0                             | 473       | 0                               | 0.00          |
| 02/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.07      | 0.0765                        | 0.0683    | 0.0765                          | 12,500.00     |
| 02/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.07      | 0.0753                        | 0.0681    | 0.0753                          | 12,500.00     |
| 02/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 02/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.73      | 7.7772                        | 7.7282    | 7.7772                          | 1,372.00      |
| 02/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 133       | 0                             | 133       | 0                               | 0.00          |
| 02/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 119       | 0                             | 119       | 0                               | 0.00          |
| 02/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 148       | 0                             | 148       | 0                               | 0.00          |
| 02/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 270       | 0                             | 270       | 0                               | 0.00          |
| 02/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 341       | 0                             | 341       | 0                               | 0.00          |
| 02/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 305       | 0                             | 305       | 0                               | 0.00          |
| 02/02/2012 | GOVI On 02-February-12  |        |              | GOVI               | 384.69    | 383.8910                      | 384.6920  | 383.8910                        | 0.00          |
| 02/02/2012 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 156920    | 15                            | 156920    | 15                              | 0.00          |
| 02/02/2012 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 156820    | 15                            | 156820    | 15                              | 0.00          |
| 02/02/2012 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 157020    | 15                            | 157020    | 15                              | 0.00          |
| 02/02/2012 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | GOVI On 02-February-12  | 369.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 390.30    | 389.2670                      | 390.3040  | 389.2670                        | 181.00        |
| 02/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 83040     | 7                             | 83040     | 7                               | 0.00          |
| 02/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 82940     | 7                             | 82940     | 7                               | 0.00          |
| 02/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 83140     | 7                             | 83140     | 7                               | 0.00          |
| 02/02/2012 | GOVI On 03-May-12       | 381.99 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 396.20    | 395.1580                      | 396.2040  | 395.1580                        | 0.00          |
| 02/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 62040     | 5                             | 62040     | 5                               | 0.00          |
| 02/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 61940     | 5                             | 61940     | 5                               | 0.00          |
| 02/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 62140     | 5                             | 62140     | 5                               | 0.00          |
| 02/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 02/02/2012 | IGOV On 02-February-12  |        |              | Index Future           | 167.95    | 168.1080                      | 167.9490  | 168.1080                        | 0.00          |
| 02/02/2012 | IGOV On 03-May-12       |        |              | Index Future           | 170.55    | 170.4620                      | 170.5510  | 170.4620                        | 514.00        |
| 02/02/2012 | IGOV On 02-August-12    |        |              | Index Future           | 173.13    | 173.0420                      | 173.1290  | 173.0420                        | 0.00          |
| 02/02/2012 | ILBI On 02-February-12  |        |              | Index Future           | 456.34    | 456.3430                      | 456.3430  | 456.3430                        | 0.00          |
| 02/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 463.63    | 463.6340                      | 463.6340  | 463.6340                        | 0.00          |
| 02/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 473.37    | 473.3650                      | 473.3650  | 473.3650                        | 152.00        |
| 02/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 02/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 02/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 02/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 02/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 02/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 02/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 02/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 2,390.00      |
| 02/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.4000                       | 5.6100    | 94.4000                         | 0.00          |
| 02/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3900                       | 5.6200    | 94.3900                         | 0.00          |
| 02/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3700                       | 5.6400    | 94.3700                         | 2,890.00      |
| 02/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 0.00          |
| 02/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.70      | 94.3100                       | 5.7000    | 94.3100                         | 44,760.00     |
| 02/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.80      | 94.2000                       | 5.8000    | 94.2000                         | 940.00        |
| 02/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.91      | 94.0900                       | 5.9100    | 94.0900                         | 790.00        |
| 02/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.05      | 93.9400                       | 6.0500    | 93.9400                         | 1,250.00      |
| 02/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.22      | 93.7500                       | 6.2200    | 93.7500                         | 1,500.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | JBAF On 18-December-13 |        |              | Jibar Tradeable Future | 6.42      | 93.5500                       | 6.4200    | 93.5500                         | 1,000.00      |
| 02/02/2012 | JN02 On 02-February-12 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/02/2012 | JN02 On 02-February-12 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | JN02 On 02-February-12 | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/02/2012 | JN02 On 02-February-12 | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | JN02 On 02-February-12 | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/02/2012 | JN02 On 02-February-12 | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | JN02 On 02-February-12 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | JN05 On 02-February-12 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/02/2012 | JN05 On 02-February-12 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | JN05 On 02-February-12 | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | JN05 On 02-February-12 | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/02/2012 | JN05 On 02-February-12 | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | JN05 On 02-February-12 | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/02/2012 | JN05 On 02-February-12 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | JN10 On 02-February-12 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/02/2012 | JN10 On 02-February-12 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | JN10 On 02-February-12 | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | JN10 On 02-February-12 | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/02/2012 | JN10 On 02-February-12 | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | JN10 On 02-February-12 | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/02/2012 | JN10 On 02-February-12 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | OTH1 On 02-February-12 |        |              | Index Future           | 379.11    | 377.5660                      | 379.1130  | 377.5660                        | 0.00          |
| 02/02/2012 | R157 On 02-February-12 |        |              | Bond Future            | 6.39      | 127.9127                      | 6.3900    | 127.9127                        | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 8.50   | Call         | Bond Future            | 7324      | 7                             | 7324      | 7                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 8.55   | Call         | Bond Future            | 7490      | 7                             | 7490      | 7                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 8.45   | Call         | Bond Future            | 7157      | 7                             | 7157      | 7                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 6.00   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 7.05   | Call         | Bond Future            | 2353      | 2                             | 2353      | 2                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 6.55   | Call         | Bond Future            | 576       | 1                             | 576       | 1                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 6.25   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 7.20   | Call         | Bond Future            | 2879      | 3                             | 2879      | 3                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 6.45   | Call         | Bond Future            | 216       | 0                             | 216       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R157 On 02-February-12 | 6.65   | Call         | Bond Future | 934       | 1                             | 934       | 1                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 6.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 6.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 6.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 6.00   | Put          | Bond Future | 1418      | 1                             | 1418      | 1                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 7.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 6.25   | Put          | Bond Future | 507       | 1                             | 507       | 1                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R157 On 03-May-12      |        |              | Bond Future | 6.45      | 122.8996                      | 6.4490    | 122.8996                        | 10,880.00     |
| 02/02/2012 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 5857      | 6                             | 5857      | 6                               | 0.00          |
| 02/02/2012 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 6014      | 6                             | 6014      | 6                               | 0.00          |
| 02/02/2012 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 5700      | 6                             | 5700      | 6                               | 0.00          |
| 02/02/2012 | R157 On 03-May-12      | 6.25   | Call         | Bond Future | 454       | 0                             | 454       | 0                               | 1,500.00      |
| 02/02/2012 | R157 On 03-May-12      | 6.50   | Call         | Bond Future | 840       | 1                             | 840       | 1                               | 0.00          |
| 02/02/2012 | R157 On 03-May-12      | 6.75   | Call         | Bond Future | 1371      | 1                             | 1371      | 1                               | 0.00          |
| 02/02/2012 | R157 On 03-May-12      | 6.75   | Put          | Bond Future | 366       | 0                             | 366       | 0                               | 1,500.00      |
| 02/02/2012 | R157 On 03-May-12      | 6.50   | Put          | Bond Future | 669       | 1                             | 669       | 1                               | 1,500.00      |
| 02/02/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 02/02/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1124      | 1                             | 1124      | 1                               | 0.00          |
| 02/02/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.48      | 124.7586                      | 6.4760    | 124.7586                        | 0.00          |
| 02/02/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4741      | 5                             | 4741      | 5                               | 0.00          |
| 02/02/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4606      | 5                             | 4606      | 5                               | 0.00          |
| 02/02/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4876      | 5                             | 4876      | 5                               | 0.00          |
| 02/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 111       | 0                             | 111       | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 136       | 0                             | 136       | 0                               | 0.00          |
| 02/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 123       | 0                             | 123       | 0                               | 0.00          |
| 02/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.50      | 119.8750                      | 6.5040    | 119.8750                        | 0.00          |
| 02/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 2292      | 2                             | 2292      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 2388      | 2                             | 2388      | 2                               | 0.00          |
| 02/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 2199      | 2                             | 2199      | 2                               | 0.00          |
| 02/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 934       | 1                             | 934       | 1                               | 0.00          |
| 02/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 841       | 1                             | 841       | 1                               | 0.00          |
| 02/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 886       | 1                             | 886       | 1                               | 0.00          |
| 02/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.50      | 121.9874                      | 6.5010    | 121.9874                        | 0.00          |
| 02/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1903      | 2                             | 1903      | 2                               | 0.00          |
| 02/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1980      | 2                             | 1980      | 2                               | 0.00          |
| 02/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1828      | 2                             | 1828      | 2                               | 0.00          |
| 02/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1315      | 1                             | 1315      | 1                               | 0.00          |
| 02/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1210      | 1                             | 1210      | 1                               | 0.00          |
| 02/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1261      | 1                             | 1261      | 1                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 |        |              | Bond Future | 8.06      | 121.6824                      | 8.0600    | 121.6824                        | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 8761      | 8                             | 8761      | 8                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 9200      | 9                             | 9200      | 9                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 8318      | 8                             | 8318      | 8                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 13.25  | Call         | Bond Future | 38610     | 38                            | 38610     | 38                              | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 98.00  | Call         | Bond Future | 110384    | 110                           | 110384    | 110                             | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 98.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 13.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 8.00   | Put          | Bond Future | 592       | 1                             | 592       | 1                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 13932     | 15                            | 13932     | 15                              | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 3105      | 4                             | 3105      | 4                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.12      | 123.3833                      | 8.1230    | 123.3833                        | 26,982.00     |
| 02/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 8573      | 8                             | 8573      | 8                               | 0.00          |
| 02/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8954      | 8                             | 8954      | 8                               | 0.00          |
| 02/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 8194      | 8                             | 8194      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1880      | 2                             | 1880      | 2                               | 2,250.00      |
| 02/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 3237      | 3                             | 3237      | 3                               | 750.00        |
| 02/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 5009      | 5                             | 5009      | 5                               | 0.00          |
| 02/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 7447      | 7                             | 7447      | 7                               | 0.00          |
| 02/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 706       | 1                             | 706       | 1                               | 2,250.00      |
| 02/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1443      | 2                             | 1443      | 2                               | 750.00        |
| 02/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 2496      | 3                             | 2496      | 3                               | 0.00          |
| 02/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 569       | 1                             | 569       | 1                               | 0.00          |
| 02/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 4063      | 5                             | 4063      | 5                               | 0.00          |
| 02/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 455       | 1                             | 455       | 1                               | 0.00          |
| 02/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 509       | 1                             | 509       | 1                               | 0.00          |
| 02/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.19      | 119.9635                      | 8.1850    | 119.9635                        | 0.00          |
| 02/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 8101      | 8                             | 8101      | 8                               | 0.00          |
| 02/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 8401      | 8                             | 8401      | 8                               | 0.00          |
| 02/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 5357      | 5                             | 5357      | 5                               | 8,750.00      |
| 02/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 7806      | 7                             | 7806      | 7                               | 0.00          |
| 02/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3056      | 3                             | 3056      | 3                               | 0.00          |
| 02/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 4742      | 5                             | 4742      | 5                               | 0.00          |
| 02/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 2761      | 3                             | 2761      | 3                               | 0.00          |
| 02/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 2905      | 3                             | 2905      | 3                               | 0.00          |
| 02/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.25      | 121.8179                      | 8.2470    | 121.8179                        | 0.00          |
| 02/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 8724      | 8                             | 8724      | 8                               | 0.00          |
| 02/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 8450      | 8                             | 8450      | 8                               | 0.00          |
| 02/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 9000      | 9                             | 9000      | 9                               | 0.00          |
| 02/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 3999      | 4                             | 3999      | 4                               | 0.00          |
| 02/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4330      | 5                             | 4330      | 5                               | 0.00          |
| 02/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4162      | 4                             | 4162      | 4                               | 0.00          |
| 02/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.30      | 118.6653                      | 8.3040    | 118.6653                        | 0.00          |
| 02/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 8037      | 8                             | 8037      | 8                               | 0.00          |
| 02/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 7800      | 7                             | 7800      | 7                               | 0.00          |
| 02/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 8285      | 8                             | 8285      | 8                               | 0.00          |
| 02/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6062      | 6                             | 6062      | 6                               | 0.00          |
| 02/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 6474      | 7                             | 6474      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6261      | 7                             | 6261      | 7                               | 0.00          |
| 02/02/2012 | R189 On 02-February-12 |        |              | Bond Future | 218.97    | 218.8651                      | 218.9712  | 218.8651                        | 0.00          |
| 02/02/2012 | R189 On 02-February-12 | 218.00 | Call         | Bond Future | 971       | 1                             | 971       | 1                               | 0.00          |
| 02/02/2012 | R189 On 02-February-12 | 218.05 | Call         | Bond Future | 921       | 1                             | 921       | 1                               | 0.00          |
| 02/02/2012 | R189 On 02-February-12 | 217.95 | Call         | Bond Future | 1021      | 1                             | 1021      | 1                               | 0.00          |
| 02/02/2012 | R189 On 02-February-12 | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R189 On 02-February-12 | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R189 On 02-February-12 | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.74    | 215.6282                      | 215.7353  | 215.6282                        | 0.00          |
| 02/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 735       | 1                             | 735       | 1                               | 0.00          |
| 02/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 685       | 1                             | 685       | 1                               | 0.00          |
| 02/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 785       | 1                             | 785       | 1                               | 0.00          |
| 02/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R197 On 02-February-12 |        |              | Bond Future | 248.86    | 248.8577                      | 248.8568  | 248.8577                        | 0.00          |
| 02/02/2012 | R197 On 02-February-12 | 237.00 | Call         | Bond Future | 11857     | 12                            | 11857     | 12                              | 0.00          |
| 02/02/2012 | R197 On 02-February-12 | 236.95 | Call         | Bond Future | 11907     | 12                            | 11907     | 12                              | 0.00          |
| 02/02/2012 | R197 On 02-February-12 | 237.05 | Call         | Bond Future | 11807     | 12                            | 11807     | 12                              | 0.00          |
| 02/02/2012 | R197 On 02-February-12 | 237.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R197 On 02-February-12 | 236.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R197 On 02-February-12 | 237.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 253.04    | 252.3426                      | 253.0356  | 252.3426                        | 1,005.00      |
| 02/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 2036      | 1                             | 2036      | 1                               | 0.00          |
| 02/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1986      | 1                             | 1986      | 1                               | 0.00          |
| 02/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 2086      | 1                             | 2086      | 1                               | 0.00          |
| 02/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R201 On 02-February-12 |        |              | Bond Future | 5.96      | 108.4208                      | 5.9600    | 108.4208                        | 0.00          |
| 02/02/2012 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 6009      | 6                             | 6009      | 6                               | 0.00          |
| 02/02/2012 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 5882      | 6                             | 5882      | 6                               | 0.00          |
| 02/02/2012 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 6135      | 6                             | 6135      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.00      | 109.9382                      | 5.9960    | 109.9382                        | 968.00        |
| 02/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4260      | 4                             | 4260      | 4                               | 0.00          |
| 02/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4142      | 4                             | 4142      | 4                               | 0.00          |
| 02/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4378      | 4                             | 4378      | 4                               | 0.00          |
| 02/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 02/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 5.98      | 107.1932                      | 5.9810    | 107.1932                        | 0.00          |
| 02/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3435      | 3                             | 3435      | 3                               | 0.00          |
| 02/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3536      | 4                             | 3536      | 4                               | 0.00          |
| 02/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3333      | 3                             | 3333      | 3                               | 0.00          |
| 02/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 02/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 02/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 02/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.95      | 108.8479                      | 5.9480    | 108.8479                        | 0.00          |
| 02/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1620      | 2                             | 1620      | 2                               | 0.00          |
| 02/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1691      | 2                             | 1691      | 2                               | 0.00          |
| 02/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1550      | 2                             | 1550      | 2                               | 0.00          |
| 02/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 533       | 1                             | 533       | 1                               | 0.00          |
| 02/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 473       | 0                             | 473       | 0                               | 0.00          |
| 02/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 503       | 0                             | 503       | 0                               | 0.00          |
| 02/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.85      | 106.3473                      | 5.8490    | 106.3473                        | 0.00          |
| 02/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1367      | 1                             | 1367      | 1                               | 0.00          |
| 02/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1424      | 1                             | 1424      | 1                               | 0.00          |
| 02/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1310      | 1                             | 1310      | 1                               | 0.00          |
| 02/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 683       | 1                             | 683       | 1                               | 0.00          |
| 02/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 620       | 1                             | 620       | 1                               | 0.00          |
| 02/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 651       | 1                             | 651       | 1                               | 0.00          |
| 02/02/2012 | R202 On 02-February-12 |        |              | Bond Future | 185.78    | 186.3740                      | 185.7840  | 186.3740                        | 0.00          |
| 02/02/2012 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 8784      | 9                             | 8784      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 8834      | 9                             | 8834      | 9                               | 0.00          |
| 02/02/2012 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 8734      | 9                             | 8734      | 9                               | 0.00          |
| 02/02/2012 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 188.68    | 188.9839                      | 188.6839  | 188.9839                        | 37,020.00     |
| 02/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 1366      | 1                             | 1366      | 1                               | 0.00          |
| 02/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 1266      | 1                             | 1266      | 1                               | 0.00          |
| 02/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 1316      | 1                             | 1316      | 1                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 |        |              | Bond Future | 7.07      | 108.6039                      | 7.0700    | 108.6039                        | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 7561      | 8                             | 7561      | 8                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 7776      | 8                             | 7776      | 8                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 7346      | 7                             | 7346      | 7                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 6.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 7.95   | Call         | Bond Future | 4047      | 4                             | 4047      | 4                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 7.20   | Call         | Bond Future | 610       | 1                             | 610       | 1                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 7.35   | Call         | Bond Future | 1309      | 1                             | 1309      | 1                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 7.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 6.95   | Put          | Bond Future | 567       | 1                             | 567       | 1                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.13      | 105.9638                      | 7.1290    | 105.9638                        | 3,536.00      |
| 02/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 7036      | 7                             | 7036      | 7                               | 0.00          |
| 02/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7240      | 7                             | 7240      | 7                               | 0.00          |
| 02/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6831      | 7                             | 6831      | 7                               | 0.00          |
| 02/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 919       | 1                             | 919       | 1                               | 4,200.00      |
| 02/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 3257      | 3                             | 3257      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 1243      | 1                             | 1243      | 1                               | 1,400.00      |
| 02/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 2066      | 2                             | 2066      | 2                               | 0.00          |
| 02/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 627       | 1                             | 627       | 1                               | 1,400.00      |
| 02/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 278       | 0                             | 278       | 0                               | 4,200.00      |
| 02/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1148      | 1                             | 1148      | 1                               | 0.00          |
| 02/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 02/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1504      | 2                             | 1504      | 2                               | 0.00          |
| 02/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 02/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 02/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.19      | 107.5684                      | 7.1860    | 107.5684                        | 0.00          |
| 02/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5917      | 6                             | 5917      | 6                               | 0.00          |
| 02/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 6089      | 6                             | 6089      | 6                               | 0.00          |
| 02/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5747      | 6                             | 5747      | 6                               | 0.00          |
| 02/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 448       | 0                             | 448       | 0                               | 0.00          |
| 02/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 385       | 0                             | 385       | 0                               | 0.00          |
| 02/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 415       | 0                             | 415       | 0                               | 0.00          |
| 02/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.25      | 105.0708                      | 7.2470    | 105.0708                        | 0.00          |
| 02/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3665      | 4                             | 3665      | 4                               | 0.00          |
| 02/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3535      | 3                             | 3535      | 3                               | 0.00          |
| 02/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3797      | 4                             | 3797      | 4                               | 0.00          |
| 02/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1541      | 2                             | 1541      | 2                               | 0.00          |
| 02/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1683      | 2                             | 1683      | 2                               | 0.00          |
| 02/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1611      | 2                             | 1611      | 2                               | 0.00          |
| 02/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.30      | 106.9172                      | 7.2990    | 106.9172                        | 0.00          |
| 02/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1378      | 1                             | 1378      | 1                               | 0.00          |
| 02/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1446      | 1                             | 1446      | 1                               | 0.00          |
| 02/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1317      | 1                             | 1317      | 1                               | 0.00          |
| 02/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 4716      | 5                             | 4716      | 5                               | 0.00          |
| 02/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4438      | 5                             | 4438      | 5                               | 0.00          |
| 02/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4573      | 5                             | 4573      | 5                               | 0.00          |
| 02/02/2012 | R204 On 02-February-12 |        |              | Bond Future | 7.36      | 104.2699                      | 7.3600    | 104.2699                        | 0.00          |
| 02/02/2012 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 8448      | 8                             | 8448      | 8                               | 0.00          |
| 02/02/2012 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 8691      | 9                             | 8691      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 8203      | 8                             | 8203      | 8                               | 0.00          |
| 02/02/2012 | R204 On 02-February-12 | 7.25   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R204 On 02-February-12 | 8.00   | Call         | Bond Future | 3404      | 3                             | 3404      | 3                               | 0.00          |
| 02/02/2012 | R204 On 02-February-12 | 7.50   | Call         | Bond Future | 757       | 1                             | 757       | 1                               | 0.00          |
| 02/02/2012 | R204 On 02-February-12 | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R204 On 02-February-12 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R204 On 02-February-12 | 7.25   | Put          | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 02/02/2012 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.43      | 105.7328                      | 7.4260    | 105.7328                        | 3,126.00      |
| 02/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6731      | 6                             | 6731      | 6                               | 0.00          |
| 02/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6963      | 7                             | 6963      | 7                               | 0.00          |
| 02/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 564       | 1                             | 564       | 1                               | 550.00        |
| 02/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 2456      | 2                             | 2456      | 2                               | 0.00          |
| 02/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6499      | 6                             | 6499      | 6                               | 0.00          |
| 02/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 02/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 2832      | 3                             | 2832      | 3                               | 0.00          |
| 02/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 772       | 1                             | 772       | 1                               | 550.00        |
| 02/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 51        | 0                             | 51        | 0                               | 0.00          |
| 02/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 02/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.49      | 103.3020                      | 7.4910    | 103.3020                        | 0.00          |
| 02/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5787      | 6                             | 5787      | 6                               | 0.00          |
| 02/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5599      | 5                             | 5599      | 5                               | 0.00          |
| 02/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5971      | 6                             | 5971      | 6                               | 0.00          |
| 02/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 768       | 1                             | 768       | 1                               | 0.00          |
| 02/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 02/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 822       | 1                             | 822       | 1                               | 0.00          |
| 02/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.56      | 104.8932                      | 7.5560    | 104.8932                        | 0.00          |
| 02/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 4223      | 4                             | 4223      | 4                               | 0.00          |
| 02/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 4374      | 4                             | 4374      | 4                               | 0.00          |
| 02/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 4074      | 4                             | 4074      | 4                               | 0.00          |
| 02/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2167      | 2                             | 2167      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 1990      | 2                             | 1990      | 2                               | 0.00          |
| 02/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2077      | 2                             | 2077      | 2                               | 0.00          |
| 02/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.61      | 102.7014                      | 7.6120    | 102.7014                        | 0.00          |
| 02/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 4409      | 4                             | 4409      | 4                               | 0.00          |
| 02/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 4272      | 4                             | 4272      | 4                               | 0.00          |
| 02/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4549      | 4                             | 4549      | 4                               | 0.00          |
| 02/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2513      | 3                             | 2513      | 3                               | 0.00          |
| 02/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2696      | 3                             | 2696      | 3                               | 0.00          |
| 02/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2602      | 3                             | 2602      | 3                               | 0.00          |
| 02/02/2012 | R206 On 02-February-12 |        |              | Bond Future | 5.86      | 103.4852                      | 5.8600    | 103.4852                        | 0.00          |
| 02/02/2012 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3845      | 4                             | 3845      | 4                               | 0.00          |
| 02/02/2012 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 3757      | 4                             | 3757      | 4                               | 0.00          |
| 02/02/2012 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3933      | 4                             | 3933      | 4                               | 0.00          |
| 02/02/2012 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.89      | 104.9342                      | 5.8890    | 104.9342                        | 300.00        |
| 02/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2555      | 3                             | 2555      | 3                               | 0.00          |
| 02/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2633      | 3                             | 2633      | 3                               | 0.00          |
| 02/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2477      | 3                             | 2477      | 3                               | 0.00          |
| 02/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.85      | 102.7576                      | 5.8480    | 102.7576                        | 0.00          |
| 02/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 02/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2013      | 2                             | 2013      | 2                               | 0.00          |
| 02/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1888      | 2                             | 1888      | 2                               | 0.00          |
| 02/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 02/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 02/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 02/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.76      | 104.3439                      | 5.7560    | 104.3439                        | 0.00          |
| 02/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 649       | 1                             | 649       | 1                               | 0.00          |
| 02/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 614       | 1                             | 614       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 684       | 1                             | 684       | 1                               | 0.00          |
| 02/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 346       | 0                             | 346       | 0                               | 0.00          |
| 02/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 391       | 0                             | 391       | 0                               | 0.00          |
| 02/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 368       | 0                             | 368       | 0                               | 0.00          |
| 02/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.50      | 102.4104                      | 5.5000    | 102.4104                        | 0.00          |
| 02/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 711       | 1                             | 711       | 1                               | 0.00          |
| 02/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 742       | 1                             | 742       | 1                               | 0.00          |
| 02/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 681       | 1                             | 681       | 1                               | 0.00          |
| 02/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 277       | 0                             | 277       | 0                               | 0.00          |
| 02/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 248       | 0                             | 248       | 0                               | 0.00          |
| 02/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 262       | 0                             | 262       | 0                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 |        |              | Bond Future | 7.59      | 98.2423                       | 7.5900    | 98.2423                         | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 7778      | 8                             | 7778      | 8                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 8039      | 8                             | 8039      | 8                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 7516      | 7                             | 7516      | 7                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 7.35   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 8.50   | Call         | Bond Future | 5112      | 5                             | 5112      | 5                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 7.65   | Call         | Bond Future | 348       | 0                             | 348       | 0                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 7.85   | Call         | Bond Future | 1496      | 1                             | 1496      | 1                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 7.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 7.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 7.35   | Put          | Bond Future | 1406      | 2                             | 1406      | 2                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.66      | 99.6181                       | 7.6630    | 99.6181                         | 24,935.00     |
| 02/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6054      | 6                             | 6054      | 6                               | 0.00          |
| 02/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6294      | 6                             | 6294      | 6                               | 0.00          |
| 02/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5812      | 6                             | 5812      | 6                               | 0.00          |
| 02/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 1045      | 1                             | 1045      | 1                               | 2,400.00      |
| 02/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1549      | 1                             | 1549      | 1                               | 800.00        |
| 02/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2722      | 3                             | 2722      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3959      | 4                             | 3959      | 4                               | 0.00          |
| 02/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 444       | 1                             | 444       | 1                               | 2,400.00      |
| 02/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 842       | 1                             | 842       | 1                               | 800.00        |
| 02/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1622      | 2                             | 1622      | 2                               | 0.00          |
| 02/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 170       | 0                             | 170       | 0                               | 0.00          |
| 02/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2257      | 2                             | 2257      | 2                               | 0.00          |
| 02/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 02/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 150       | 0                             | 150       | 0                               | 0.00          |
| 02/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.73      | 97.4893                       | 7.7320    | 97.4893                         | 0.00          |
| 02/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6323      | 6                             | 6323      | 6                               | 0.00          |
| 02/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 6124      | 6                             | 6124      | 6                               | 0.00          |
| 02/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6519      | 6                             | 6519      | 6                               | 0.00          |
| 02/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 875       | 1                             | 875       | 1                               | 0.00          |
| 02/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 991       | 1                             | 991       | 1                               | 0.00          |
| 02/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 934       | 1                             | 934       | 1                               | 0.00          |
| 02/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.80      | 98.9906                       | 7.7960    | 98.9906                         | 0.00          |
| 02/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4709      | 5                             | 4709      | 5                               | 0.00          |
| 02/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4872      | 5                             | 4872      | 5                               | 0.00          |
| 02/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4549      | 4                             | 4549      | 4                               | 0.00          |
| 02/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2426      | 3                             | 2426      | 3                               | 0.00          |
| 02/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2232      | 2                             | 2232      | 2                               | 0.00          |
| 02/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2327      | 2                             | 2327      | 2                               | 0.00          |
| 02/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.86      | 97.0897                       | 7.8560    | 97.0897                         | 0.00          |
| 02/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4948      | 5                             | 4948      | 5                               | 0.00          |
| 02/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4798      | 5                             | 4798      | 5                               | 0.00          |
| 02/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 5100      | 5                             | 5100      | 5                               | 0.00          |
| 02/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2843      | 3                             | 2843      | 3                               | 0.00          |
| 02/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3043      | 3                             | 3043      | 3                               | 0.00          |
| 02/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2942      | 3                             | 2942      | 3                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 |        |              | Bond Future | 7.65      | 96.3476                       | 7.6500    | 96.3476                         | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 7982      | 8                             | 7982      | 8                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 8261      | 8                             | 8261      | 8                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 7702      | 8                             | 7702      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R208 On 02-February-12 | 7.45   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 8.55   | Call         | Bond Future | 5421      | 5                             | 5421      | 5                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 7.70   | Call         | Bond Future | 312       | 0                             | 312       | 0                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 7.90   | Call         | Bond Future | 1547      | 1                             | 1547      | 1                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 7.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 8.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 7.45   | Put          | Bond Future | 1261      | 1                             | 1261      | 1                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.71      | 94.3048                       | 7.7100    | 94.3048                         | 9,269.00      |
| 02/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7567      | 7                             | 7567      | 7                               | 0.00          |
| 02/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7829      | 8                             | 7829      | 8                               | 0.00          |
| 02/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7307      | 7                             | 7307      | 7                               | 0.00          |
| 02/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 1140      | 1                             | 1140      | 1                               | 3,000.00      |
| 02/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1687      | 2                             | 1687      | 2                               | 1,000.00      |
| 02/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2958      | 3                             | 2958      | 3                               | 0.00          |
| 02/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 4290      | 4                             | 4290      | 4                               | 0.00          |
| 02/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 482       | 1                             | 482       | 1                               | 3,000.00      |
| 02/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 910       | 1                             | 910       | 1                               | 1,000.00      |
| 02/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 1748      | 2                             | 1748      | 2                               | 0.00          |
| 02/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 104       | 0                             | 104       | 0                               | 0.00          |
| 02/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2434      | 3                             | 2434      | 3                               | 0.00          |
| 02/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 02/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 0.00          |
| 02/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.77      | 95.7311                       | 7.7710    | 95.7311                         | 0.00          |
| 02/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6652      | 6                             | 6652      | 6                               | 0.00          |
| 02/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6868      | 7                             | 6868      | 7                               | 0.00          |
| 02/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 6438      | 6                             | 6438      | 6                               | 0.00          |
| 02/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1098      | 1                             | 1098      | 1                               | 0.00          |
| 02/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 976       | 1                             | 976       | 1                               | 0.00          |
| 02/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1035      | 1                             | 1035      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.83      | 93.8112                       | 7.8320    | 93.8112                         | 0.00          |
| 02/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 5011      | 5                             | 5011      | 5                               | 0.00          |
| 02/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4838      | 5                             | 4838      | 5                               | 0.00          |
| 02/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 5185      | 5                             | 5185      | 5                               | 0.00          |
| 02/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2511      | 3                             | 2511      | 3                               | 0.00          |
| 02/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2727      | 3                             | 2727      | 3                               | 0.00          |
| 02/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2618      | 3                             | 2618      | 3                               | 0.00          |
| 02/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.89      | 95.4619                       | 7.8880    | 95.4619                         | 0.00          |
| 02/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 4536      | 4                             | 4536      | 4                               | 0.00          |
| 02/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4690      | 5                             | 4690      | 5                               | 0.00          |
| 02/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 4390      | 4                             | 4390      | 4                               | 0.00          |
| 02/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4039      | 4                             | 4039      | 4                               | 0.00          |
| 02/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3777      | 4                             | 3777      | 4                               | 0.00          |
| 02/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 3904      | 4                             | 3904      | 4                               | 0.00          |
| 02/02/2012 | R209 On 02-February-12 |        |              | Bond Future | 8.51      | 78.6963                       | 8.5050    | 78.6963                         | 0.00          |
| 02/02/2012 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 3944      | 3                             | 3944      | 3                               | 0.00          |
| 02/02/2012 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 4324      | 4                             | 4324      | 4                               | 0.00          |
| 02/02/2012 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 3560      | 3                             | 3560      | 3                               | 0.00          |
| 02/02/2012 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.57      | 76.6571                       | 8.5650    | 76.6571                         | 2,042.00      |
| 02/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 4625      | 4                             | 4625      | 4                               | 0.00          |
| 02/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 4357      | 4                             | 4357      | 4                               | 0.00          |
| 02/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4899      | 4                             | 4899      | 4                               | 0.00          |
| 02/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1077      | 1                             | 1077      | 1                               | 0.00          |
| 02/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1298      | 1                             | 1298      | 1                               | 0.00          |
| 02/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1183      | 1                             | 1183      | 1                               | 0.00          |
| 02/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.62      | 77.8189                       | 8.6220    | 77.8189                         | 0.00          |
| 02/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 7325      | 7                             | 7325      | 7                               | 0.00          |
| 02/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 7082      | 7                             | 7082      | 7                               | 0.00          |
| 02/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 7571      | 7                             | 7571      | 7                               | 0.00          |
| 02/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2369      | 3                             | 2369      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2611      | 3                             | 2611      | 3                               | 0.00          |
| 02/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2487      | 3                             | 2487      | 3                               | 0.00          |
| 02/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.68      | 75.8733                       | 8.6780    | 75.8733                         | 0.00          |
| 02/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 6914      | 7                             | 6914      | 7                               | 0.00          |
| 02/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 7131      | 7                             | 7131      | 7                               | 0.00          |
| 02/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 6699      | 6                             | 6699      | 6                               | 0.00          |
| 02/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4565      | 5                             | 4565      | 5                               | 0.00          |
| 02/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4237      | 4                             | 4237      | 4                               | 0.00          |
| 02/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4398      | 5                             | 4398      | 5                               | 0.00          |
| 02/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.73      | 77.2109                       | 8.7320    | 77.2109                         | 0.00          |
| 02/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 7569      | 7                             | 7569      | 7                               | 0.00          |
| 02/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 7361      | 7                             | 7361      | 7                               | 0.00          |
| 02/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 7778      | 7                             | 7778      | 7                               | 0.00          |
| 02/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5319      | 6                             | 5319      | 6                               | 0.00          |
| 02/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5662      | 6                             | 5662      | 6                               | 0.00          |
| 02/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5489      | 6                             | 5489      | 6                               | 0.00          |
| 02/02/2012 | R210 On 02-February-12 |        |              | Bond Future | 139.34    | 139.5201                      | 139.3380  | 139.5201                        | 0.00          |
| 02/02/2012 | R210 On 02-February-12 | 131.00 | Call         | Bond Future | 8338      | 9                             | 8338      | 9                               | 0.00          |
| 02/02/2012 | R210 On 02-February-12 | 130.95 | Call         | Bond Future | 8388      | 9                             | 8388      | 9                               | 0.00          |
| 02/02/2012 | R210 On 02-February-12 | 131.05 | Call         | Bond Future | 8288      | 8                             | 8288      | 8                               | 0.00          |
| 02/02/2012 | R210 On 02-February-12 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R210 On 02-February-12 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R210 On 02-February-12 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.53    | 139.7178                      | 139.5329  | 139.7178                        | 795.00        |
| 02/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 533       | 1                             | 533       | 1                               | 0.00          |
| 02/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 483       | 1                             | 483       | 1                               | 0.00          |
| 02/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 583       | 1                             | 583       | 1                               | 0.00          |
| 02/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R211 On 02-February-12 |        |              | Bond Future | 116.52    | 116.6369                      | 116.5229  | 116.6369                        | 0.00          |
| 02/02/2012 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 6023      | 6                             | 6023      | 6                               | 0.00          |
| 02/02/2012 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 5973      | 6                             | 5973      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 6073      | 6                             | 6073      | 6                               | 0.00          |
| 02/02/2012 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.21    | 118.2702                      | 118.2099  | 118.2702                        | 480.00        |
| 02/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 02/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 02/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 02/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R212 On 02-February-12 |        |              | Bond Future | 114.58    | 114.5798                      | 114.5791  | 114.5798                        | 0.00          |
| 02/02/2012 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 6079      | 6                             | 6079      | 6                               | 0.00          |
| 02/02/2012 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 6129      | 6                             | 6129      | 6                               | 0.00          |
| 02/02/2012 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 6029      | 6                             | 6029      | 6                               | 0.00          |
| 02/02/2012 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 116.18    | 116.1843                      | 116.1833  | 116.1843                        | 2,827.00      |
| 02/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 883       | 1                             | 883       | 1                               | 0.00          |
| 02/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 833       | 1                             | 833       | 1                               | 0.00          |
| 02/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 933       | 1                             | 933       | 1                               | 0.00          |
| 02/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R213 On 02-February-12 |        |              | Bond Future | 8.47      | 88.7504                       | 8.4700    | 88.7504                         | 0.00          |
| 02/02/2012 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 4288      | 4                             | 4288      | 4                               | 0.00          |
| 02/02/2012 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 3897      | 3                             | 3897      | 3                               | 0.00          |
| 02/02/2012 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 4676      | 4                             | 4676      | 4                               | 0.00          |
| 02/02/2012 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.54      | 86.4538                       | 8.5400    | 86.4538                         | 92.00         |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R213 On 03-May-12       | 9.25   | Call         | Bond Future        | 6290      | 6                             | 6290      | 6                               | 0.00          |
| 02/02/2012 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 6595      | 6                             | 6595      | 6                               | 0.00          |
| 02/02/2012 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 5987      | 6                             | 5987      | 6                               | 0.00          |
| 02/02/2012 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 769       | 1                             | 769       | 1                               | 0.00          |
| 02/02/2012 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 628       | 1                             | 628       | 1                               | 0.00          |
| 02/02/2012 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 696       | 1                             | 696       | 1                               | 0.00          |
| 02/02/2012 | R213 On 02-August-12    |        |              | Bond Future        | 8.60      | 87.7685                       | 8.6000    | 87.7685                         | 0.00          |
| 02/02/2012 | R213 On 02-August-12    | 9.25   | Call         | Bond Future        | 7529      | 7                             | 7529      | 7                               | 0.00          |
| 02/02/2012 | R213 On 02-August-12    | 9.30   | Call         | Bond Future        | 7783      | 7                             | 7783      | 7                               | 0.00          |
| 02/02/2012 | R213 On 02-August-12    | 9.20   | Call         | Bond Future        | 7278      | 7                             | 7278      | 7                               | 0.00          |
| 02/02/2012 | R213 On 02-August-12    | 9.20   | Put          | Bond Future        | 2574      | 3                             | 2574      | 3                               | 0.00          |
| 02/02/2012 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 2333      | 3                             | 2333      | 3                               | 0.00          |
| 02/02/2012 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 2451      | 3                             | 2451      | 3                               | 0.00          |
| 02/02/2012 | R213 On 01-November-12  |        |              | Bond Future        | 8.66      | 85.5810                       | 8.6620    | 85.5810                         | 0.00          |
| 02/02/2012 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 7044      | 7                             | 7044      | 7                               | 0.00          |
| 02/02/2012 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 7267      | 7                             | 7267      | 7                               | 0.00          |
| 02/02/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 6824      | 6                             | 6824      | 6                               | 0.00          |
| 02/02/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 4546      | 5                             | 4546      | 5                               | 0.00          |
| 02/02/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 4219      | 4                             | 4219      | 4                               | 0.00          |
| 02/02/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 4380      | 5                             | 4380      | 5                               | 0.00          |
| 02/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.72      | 87.0858                       | 8.7230    | 87.0858                         | 0.00          |
| 02/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 7658      | 7                             | 7658      | 7                               | 0.00          |
| 02/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 7872      | 8                             | 7872      | 8                               | 0.00          |
| 02/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 7446      | 7                             | 7446      | 7                               | 0.00          |
| 02/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 5667      | 6                             | 5667      | 6                               | 0.00          |
| 02/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5327      | 6                             | 5327      | 6                               | 0.00          |
| 02/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 5495      | 6                             | 5495      | 6                               | 0.00          |
| 02/02/2012 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 03/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 427.76    | 428.7090                      | 427.7550  | 428.7090                        | 16.00         |
| 03/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 434.22    | 435.1890                      | 434.2160  | 435.1890                        | 0.00          |
| 03/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 389.05    | 389.7310                      | 389.0490  | 389.7310                        | 926.00        |
| 03/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 394.93    | 395.6230                      | 394.9250  | 395.6230                        | 118.00        |
| 03/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 03/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.08      | 0.0928                        | 0.0818    | 0.0928                          | 0.00          |
| 03/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.21      | 0.1873                        | 0.2118    | 0.1873                          | 100,000.00    |
| 03/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.03      | 0.0366                        | 0.0281    | 0.0366                          | 12,500.00     |
| 03/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.17      | 0.1338                        | 0.1732    | 0.1338                          | 12,987.00     |
| 03/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.71      | 7.7532                        | 7.7101    | 7.7532                          | 0.00          |
| 03/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 118       | 0                             | 118       | 0                               | 0.00          |
| 03/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 109       | 0                             | 109       | 0                               | 0.00          |
| 03/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 129       | 0                             | 129       | 0                               | 0.00          |
| 03/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 469       | 0                             | 469       | 0                               | 0.00          |
| 03/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 549       | 1                             | 549       | 1                               | 0.00          |
| 03/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 508       | 0                             | 508       | 0                               | 0.00          |
| 03/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.06      | 0.0683                        | 0.0568    | 0.0683                          | 12,500.00     |
| 03/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.06      | 0.0681                        | 0.0579    | 0.0681                          | 12,500.00     |
| 03/02/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.07      | 0.0860                        | 0.0678    | 0.0860                          | 5,670.00      |
| 03/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.65      | 7.7282                        | 7.6522    | 7.7282                          | 0.00          |
| 03/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 111       | 0                             | 111       | 0                               | 0.00          |
| 03/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 124       | 0                             | 124       | 0                               | 0.00          |
| 03/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 99        | 0                             | 99        | 0                               | 0.00          |
| 03/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 397       | 0                             | 397       | 0                               | 0.00          |
| 03/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 322       | 0                             | 322       | 0                               | 0.00          |
| 03/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 359       | 0                             | 359       | 0                               | 0.00          |
| 03/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 389.64    | 390.3040                      | 389.6430  | 390.3040                        | 181.00        |
| 03/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 76430     | 8                             | 76430     | 8                               | 0.00          |
| 03/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 76330     | 8                             | 76330     | 8                               | 0.00          |
| 03/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 76530     | 8                             | 76530     | 8                               | 0.00          |
| 03/02/2012 | GOVI On 03-May-12       | 381.99 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 395.53    | 396.2040                      | 395.5280  | 396.2040                        | 0.00          |
| 03/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 55280     | 6                             | 55280     | 6                               | 0.00          |
| 03/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 55180     | 6                             | 55180     | 6                               | 0.00          |
| 03/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 55380     | 6                             | 55380     | 6                               | 0.00          |
| 03/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 03/02/2012 | IGOV On 03-May-12       |        |              | Index Future           | 171.22    | 170.5510                      | 171.2230  | 170.5510                        | 514.00        |
| 03/02/2012 | IGOV On 02-August-12    |        |              | Index Future           | 173.81    | 173.1290                      | 173.8100  | 173.1290                        | 0.00          |
| 03/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 463.63    | 463.6340                      | 463.6340  | 463.6340                        | 0.00          |
| 03/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 473.37    | 473.3650                      | 473.3650  | 473.3650                        | 152.00        |
| 03/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 03/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 03/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 03/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 03/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 03/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 03/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 03/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.4000                       | 5.6100    | 94.4000                         | 2,390.00      |
| 03/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 03/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 0.00          |
| 03/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3600                       | 5.6400    | 94.3600                         | 2,890.00      |
| 03/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 0.00          |
| 03/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.70      | 94.3000                       | 5.7000    | 94.3000                         | 44,760.00     |
| 03/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.81      | 94.2000                       | 5.8100    | 94.2000                         | 940.00        |
| 03/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.92      | 94.0900                       | 5.9200    | 94.0900                         | 790.00        |
| 03/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.06      | 93.9500                       | 6.0600    | 93.9500                         | 1,250.00      |
| 03/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.22      | 93.7800                       | 6.2200    | 93.7800                         | 1,500.00      |
| 03/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.40      | 93.5800                       | 6.4000    | 93.5800                         | 1,000.00      |
| 03/02/2012 | R157 On 02-February-12  |        |              | Bond Future            | 6.39      | 127.9127                      | 6.3900    | 127.9127                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R157 On 03-May-12      |        |              | Bond Future | 6.49      | 122.9198                      | 6.4870    | 122.9198                        | 10,880.00     |
| 03/02/2012 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 5730      | 6                             | 5730      | 6                               | 0.00          |
| 03/02/2012 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 5887      | 6                             | 5887      | 6                               | 0.00          |
| 03/02/2012 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 5573      | 6                             | 5573      | 6                               | 0.00          |
| 03/02/2012 | R157 On 03-May-12      | 6.25   | Call         | Bond Future | 406       | 0                             | 406       | 0                               | 1,500.00      |
| 03/02/2012 | R157 On 03-May-12      | 6.50   | Call         | Bond Future | 769       | 1                             | 769       | 1                               | 0.00          |
| 03/02/2012 | R157 On 03-May-12      | 6.75   | Call         | Bond Future | 1279      | 1                             | 1279      | 1                               | 0.00          |
| 03/02/2012 | R157 On 03-May-12      | 6.75   | Put          | Bond Future | 402       | 0                             | 402       | 0                               | 1,500.00      |
| 03/02/2012 | R157 On 03-May-12      | 6.50   | Put          | Bond Future | 725       | 1                             | 725       | 1                               | 1,500.00      |
| 03/02/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 03/02/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1204      | 1                             | 1204      | 1                               | 0.00          |
| 03/02/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 03/02/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 03/02/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.52      | 124.7803                      | 6.5180    | 124.7803                        | 0.00          |
| 03/02/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4619      | 5                             | 4619      | 5                               | 0.00          |
| 03/02/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4754      | 5                             | 4754      | 5                               | 0.00          |
| 03/02/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4485      | 5                             | 4485      | 5                               | 0.00          |
| 03/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 03/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 119       | 0                             | 119       | 0                               | 0.00          |
| 03/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 132       | 0                             | 132       | 0                               | 0.00          |
| 03/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.55      | 119.8893                      | 6.5510    | 119.8893                        | 0.00          |
| 03/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 2203      | 2                             | 2203      | 2                               | 0.00          |
| 03/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 2297      | 2                             | 2297      | 2                               | 0.00          |
| 03/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 2112      | 2                             | 2112      | 2                               | 0.00          |
| 03/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 981       | 1                             | 981       | 1                               | 0.00          |
| 03/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 884       | 1                             | 884       | 1                               | 0.00          |
| 03/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 931       | 1                             | 931       | 1                               | 0.00          |
| 03/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.55      | 121.9925                      | 6.5520    | 121.9925                        | 0.00          |
| 03/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1826      | 2                             | 1826      | 2                               | 0.00          |
| 03/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1902      | 2                             | 1902      | 2                               | 0.00          |
| 03/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1753      | 2                             | 1753      | 2                               | 0.00          |
| 03/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1371      | 1                             | 1371      | 1                               | 0.00          |
| 03/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1264      | 1                             | 1264      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1316      | 1                             | 1316      | 1                               | 0.00          |
| 03/02/2012 | R186 On 02-February-12 |        |              | Bond Future | 8.06      | 121.6824                      | 8.0600    | 121.6824                        | 0.00          |
| 03/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.14      | 124.0954                      | 8.1430    | 124.0954                        | 26,982.00     |
| 03/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 8396      | 9                             | 8396      | 9                               | 0.00          |
| 03/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8776      | 9                             | 8776      | 9                               | 0.00          |
| 03/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 8019      | 8                             | 8019      | 8                               | 0.00          |
| 03/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1791      | 2                             | 1791      | 2                               | 2,250.00      |
| 03/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 3116      | 3                             | 3116      | 3                               | 750.00        |
| 03/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 4860      | 5                             | 4860      | 5                               | 0.00          |
| 03/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 7277      | 7                             | 7277      | 7                               | 0.00          |
| 03/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 729       | 1                             | 729       | 1                               | 2,250.00      |
| 03/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1488      | 1                             | 1488      | 1                               | 750.00        |
| 03/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 2568      | 2                             | 2568      | 2                               | 0.00          |
| 03/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 587       | 1                             | 587       | 1                               | 0.00          |
| 03/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 4167      | 4                             | 4167      | 4                               | 0.00          |
| 03/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 470       | 0                             | 470       | 0                               | 0.00          |
| 03/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 526       | 1                             | 526       | 1                               | 0.00          |
| 03/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.21      | 120.6820                      | 8.2060    | 120.6820                        | 0.00          |
| 03/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 7954      | 8                             | 7954      | 8                               | 0.00          |
| 03/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 8251      | 8                             | 8251      | 8                               | 0.00          |
| 03/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 7661      | 8                             | 7661      | 8                               | 0.00          |
| 03/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 5236      | 5                             | 5236      | 5                               | 8,750.00      |
| 03/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3110      | 3                             | 3110      | 3                               | 0.00          |
| 03/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 4820      | 5                             | 4820      | 5                               | 0.00          |
| 03/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 2810      | 3                             | 2810      | 3                               | 0.00          |
| 03/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 2957      | 3                             | 2957      | 3                               | 0.00          |
| 03/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.27      | 122.5329                      | 8.2680    | 122.5329                        | 0.00          |
| 03/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 8588      | 9                             | 8588      | 9                               | 0.00          |
| 03/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 8316      | 8                             | 8316      | 8                               | 0.00          |
| 03/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 8863      | 9                             | 8863      | 9                               | 0.00          |
| 03/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4057      | 4                             | 4057      | 4                               | 0.00          |
| 03/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4392      | 4                             | 4392      | 4                               | 0.00          |
| 03/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4222      | 4                             | 4222      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.33      | 119.3856                      | 8.3260    | 119.3856                        | 0.00          |
| 03/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 7913      | 8                             | 7913      | 8                               | 0.00          |
| 03/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 7678      | 8                             | 7678      | 8                               | 0.00          |
| 03/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 8159      | 8                             | 8159      | 8                               | 0.00          |
| 03/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6138      | 6                             | 6138      | 6                               | 0.00          |
| 03/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 6553      | 6                             | 6553      | 6                               | 0.00          |
| 03/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6339      | 6                             | 6339      | 6                               | 0.00          |
| 03/02/2012 | R189 On 02-February-12 |        |              | Bond Future | 218.97    | 218.8651                      | 218.9712  | 218.8651                        | 0.00          |
| 03/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.72    | 215.7353                      | 215.7185  | 215.7353                        | 0.00          |
| 03/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 719       | 1                             | 719       | 1                               | 0.00          |
| 03/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 669       | 1                             | 669       | 1                               | 0.00          |
| 03/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 769       | 1                             | 769       | 1                               | 0.00          |
| 03/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R197 On 02-February-12 |        |              | Bond Future | 248.86    | 248.8577                      | 248.8568  | 248.8577                        | 0.00          |
| 03/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 253.96    | 253.0356                      | 253.9617  | 253.0356                        | 1,005.00      |
| 03/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 2962      | 2                             | 2962      | 2                               | 0.00          |
| 03/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 2912      | 2                             | 2912      | 2                               | 0.00          |
| 03/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 3012      | 2                             | 3012      | 2                               | 0.00          |
| 03/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R201 On 02-February-12 |        |              | Bond Future | 5.96      | 108.4208                      | 5.9600    | 108.4208                        | 0.00          |
| 03/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.02      | 109.8983                      | 6.0240    | 109.8983                        | 968.00        |
| 03/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4190      | 4                             | 4190      | 4                               | 0.00          |
| 03/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4072      | 4                             | 4072      | 4                               | 0.00          |
| 03/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4308      | 4                             | 4308      | 4                               | 0.00          |
| 03/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 03/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.01      | 107.1502                      | 6.0120    | 107.1502                        | 0.00          |
| 03/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3368      | 3                             | 3368      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3267      | 3                             | 3267      | 3                               | 0.00          |
| 03/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3470      | 4                             | 3470      | 4                               | 0.00          |
| 03/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 03/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 74        | 0                             | 74        | 0                               | 0.00          |
| 03/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 03/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.98      | 108.7990                      | 5.9840    | 108.7990                        | 0.00          |
| 03/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1569      | 2                             | 1569      | 2                               | 0.00          |
| 03/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1639      | 2                             | 1639      | 2                               | 0.00          |
| 03/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1500      | 2                             | 1500      | 2                               | 0.00          |
| 03/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 557       | 1                             | 557       | 1                               | 0.00          |
| 03/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 495       | 0                             | 495       | 0                               | 0.00          |
| 03/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 525       | 1                             | 525       | 1                               | 0.00          |
| 03/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.89      | 106.2899                      | 5.8880    | 106.2899                        | 0.00          |
| 03/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1323      | 1                             | 1323      | 1                               | 0.00          |
| 03/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1379      | 1                             | 1379      | 1                               | 0.00          |
| 03/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1266      | 1                             | 1266      | 1                               | 0.00          |
| 03/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 709       | 1                             | 709       | 1                               | 0.00          |
| 03/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 645       | 1                             | 645       | 1                               | 0.00          |
| 03/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 677       | 1                             | 677       | 1                               | 0.00          |
| 03/02/2012 | R202 On 02-February-12 |        |              | Bond Future | 185.78    | 186.3740                      | 185.7840  | 186.3740                        | 0.00          |
| 03/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 189.58    | 188.6839                      | 189.5827  | 188.6839                        | 37,020.00     |
| 03/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 467       | 1                             | 467       | 1                               | 0.00          |
| 03/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 367       | 1                             | 367       | 1                               | 0.00          |
| 03/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 417       | 1                             | 417       | 1                               | 0.00          |
| 03/02/2012 | R203 On 02-February-12 |        |              | Bond Future | 7.07      | 108.6039                      | 7.0700    | 108.6039                        | 0.00          |
| 03/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.17      | 106.1128                      | 7.1700    | 106.1128                        | 3,536.00      |
| 03/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6852      | 7                             | 6852      | 7                               | 0.00          |
| 03/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7057      | 7                             | 7057      | 7                               | 0.00          |
| 03/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6648      | 7                             | 6648      | 7                               | 0.00          |
| 03/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 836       | 1                             | 836       | 1                               | 4,200.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 3100      | 3                             | 3100      | 3                               | 0.00          |
| 03/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 1143      | 1                             | 1143      | 1                               | 1,400.00      |
| 03/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1934      | 2                             | 1934      | 2                               | 0.00          |
| 03/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 681       | 1                             | 681       | 1                               | 1,400.00      |
| 03/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 306       | 0                             | 306       | 0                               | 4,200.00      |
| 03/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1233      | 1                             | 1233      | 1                               | 0.00          |
| 03/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 03/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1606      | 2                             | 1606      | 2                               | 0.00          |
| 03/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 03/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 03/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.23      | 107.7198                      | 7.2310    | 107.7198                        | 0.00          |
| 03/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5748      | 6                             | 5748      | 6                               | 0.00          |
| 03/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5918      | 6                             | 5918      | 6                               | 0.00          |
| 03/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5580      | 6                             | 5580      | 6                               | 0.00          |
| 03/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 475       | 0                             | 475       | 0                               | 0.00          |
| 03/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 408       | 0                             | 408       | 0                               | 0.00          |
| 03/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 441       | 0                             | 441       | 0                               | 0.00          |
| 03/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.30      | 105.2154                      | 7.2950    | 105.2154                        | 0.00          |
| 03/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3535      | 4                             | 3535      | 4                               | 0.00          |
| 03/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3407      | 4                             | 3407      | 4                               | 0.00          |
| 03/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3664      | 4                             | 3664      | 4                               | 0.00          |
| 03/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1606      | 2                             | 1606      | 2                               | 0.00          |
| 03/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1753      | 2                             | 1753      | 2                               | 0.00          |
| 03/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1679      | 2                             | 1679      | 2                               | 0.00          |
| 03/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.35      | 107.0584                      | 7.3490    | 107.0584                        | 0.00          |
| 03/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1312      | 1                             | 1312      | 1                               | 0.00          |
| 03/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1377      | 1                             | 1377      | 1                               | 0.00          |
| 03/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1253      | 1                             | 1253      | 1                               | 0.00          |
| 03/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 4848      | 5                             | 4848      | 5                               | 0.00          |
| 03/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4565      | 4                             | 4565      | 4                               | 0.00          |
| 03/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4703      | 5                             | 4703      | 5                               | 0.00          |
| 03/02/2012 | R204 On 02-February-12 |        |              | Bond Future | 7.36      | 104.2699                      | 7.3600    | 104.2699                        | 0.00          |
| 03/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.46      | 105.9845                      | 7.4620    | 105.9845                        | 3,126.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6547      | 7                             | 6547      | 7                               | 0.00          |
| 03/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6779      | 7                             | 6779      | 7                               | 0.00          |
| 03/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 509       | 1                             | 509       | 1                               | 550.00        |
| 03/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 2321      | 2                             | 2321      | 2                               | 0.00          |
| 03/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6317      | 6                             | 6317      | 6                               | 0.00          |
| 03/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 77        | 0                             | 77        | 0                               | 0.00          |
| 03/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 2966      | 3                             | 2966      | 3                               | 0.00          |
| 03/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 826       | 1                             | 826       | 1                               | 550.00        |
| 03/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 03/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 0.00          |
| 03/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.53      | 103.5553                      | 7.5290    | 103.5553                        | 0.00          |
| 03/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5630      | 6                             | 5630      | 6                               | 0.00          |
| 03/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5445      | 6                             | 5445      | 6                               | 0.00          |
| 03/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5813      | 6                             | 5813      | 6                               | 0.00          |
| 03/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 802       | 1                             | 802       | 1                               | 0.00          |
| 03/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 911       | 1                             | 911       | 1                               | 0.00          |
| 03/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 857       | 1                             | 857       | 1                               | 0.00          |
| 03/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.60      | 105.1474                      | 7.5960    | 105.1474                        | 0.00          |
| 03/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 4096      | 4                             | 4096      | 4                               | 0.00          |
| 03/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 4245      | 4                             | 4245      | 4                               | 0.00          |
| 03/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3950      | 4                             | 3950      | 4                               | 0.00          |
| 03/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2239      | 2                             | 2239      | 2                               | 0.00          |
| 03/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2057      | 2                             | 2057      | 2                               | 0.00          |
| 03/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2146      | 2                             | 2146      | 2                               | 0.00          |
| 03/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.65      | 102.9552                      | 7.6540    | 102.9552                        | 0.00          |
| 03/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 4287      | 4                             | 4287      | 4                               | 0.00          |
| 03/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 4152      | 4                             | 4152      | 4                               | 0.00          |
| 03/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4425      | 5                             | 4425      | 5                               | 0.00          |
| 03/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2586      | 3                             | 2586      | 3                               | 0.00          |
| 03/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2774      | 3                             | 2774      | 3                               | 0.00          |
| 03/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2678      | 3                             | 2678      | 3                               | 0.00          |
| 03/02/2012 | R206 On 02-February-12 |        |              | Bond Future | 5.86      | 103.4852                      | 5.8600    | 103.4852                        | 0.00          |
| 03/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.93      | 104.8875                      | 5.9290    | 104.8875                        | 300.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2491      | 3                             | 2491      | 3                               | 0.00          |
| 03/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2568      | 3                             | 2568      | 3                               | 0.00          |
| 03/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2413      | 2                             | 2413      | 2                               | 0.00          |
| 03/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 03/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 03/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.90      | 102.7092                      | 5.8970    | 102.7092                        | 0.00          |
| 03/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1887      | 2                             | 1887      | 2                               | 0.00          |
| 03/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1949      | 2                             | 1949      | 2                               | 0.00          |
| 03/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1825      | 2                             | 1825      | 2                               | 0.00          |
| 03/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 03/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 03/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 03/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.82      | 104.2897                      | 5.8170    | 104.2897                        | 0.00          |
| 03/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 607       | 1                             | 607       | 1                               | 0.00          |
| 03/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 574       | 1                             | 574       | 1                               | 0.00          |
| 03/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 641       | 1                             | 641       | 1                               | 0.00          |
| 03/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 373       | 0                             | 373       | 0                               | 0.00          |
| 03/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 421       | 0                             | 421       | 0                               | 0.00          |
| 03/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 397       | 0                             | 397       | 0                               | 0.00          |
| 03/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.58      | 102.3491                      | 5.5760    | 102.3491                        | 0.00          |
| 03/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 667       | 1                             | 667       | 1                               | 0.00          |
| 03/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 697       | 1                             | 697       | 1                               | 0.00          |
| 03/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 637       | 1                             | 637       | 1                               | 0.00          |
| 03/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |
| 03/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 272       | 0                             | 272       | 0                               | 0.00          |
| 03/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 286       | 0                             | 286       | 0                               | 0.00          |
| 03/02/2012 | R207 On 02-February-12 |        |              | Bond Future | 7.59      | 98.2423                       | 7.5900    | 98.2423                         | 0.00          |
| 03/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.70      | 99.8886                       | 7.6990    | 99.8886                         | 24,935.00     |
| 03/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5863      | 6                             | 5863      | 6                               | 0.00          |
| 03/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6102      | 6                             | 6102      | 6                               | 0.00          |
| 03/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5623      | 6                             | 5623      | 6                               | 0.00          |
| 03/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 960       | 1                             | 960       | 1                               | 2,400.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1441      | 2                             | 1441      | 2                               | 800.00        |
| 03/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2576      | 3                             | 2576      | 3                               | 0.00          |
| 03/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3790      | 4                             | 3790      | 4                               | 0.00          |
| 03/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 478       | 0                             | 478       | 0                               | 2,400.00      |
| 03/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 899       | 1                             | 899       | 1                               | 800.00        |
| 03/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1717      | 2                             | 1717      | 2                               | 0.00          |
| 03/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 184       | 0                             | 184       | 0                               | 0.00          |
| 03/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2375      | 2                             | 2375      | 2                               | 0.00          |
| 03/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 141       | 0                             | 141       | 0                               | 0.00          |
| 03/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 03/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.77      | 97.7576                       | 7.7690    | 97.7576                         | 0.00          |
| 03/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6159      | 6                             | 6159      | 6                               | 0.00          |
| 03/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5962      | 6                             | 5962      | 6                               | 0.00          |
| 03/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6353      | 7                             | 6353      | 7                               | 0.00          |
| 03/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 912       | 1                             | 912       | 1                               | 0.00          |
| 03/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1032      | 1                             | 1032      | 1                               | 0.00          |
| 03/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 973       | 1                             | 973       | 1                               | 0.00          |
| 03/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.84      | 99.2671                       | 7.8360    | 99.2671                         | 0.00          |
| 03/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4571      | 5                             | 4571      | 5                               | 0.00          |
| 03/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4731      | 5                             | 4731      | 5                               | 0.00          |
| 03/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4413      | 5                             | 4413      | 5                               | 0.00          |
| 03/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2503      | 2                             | 2503      | 2                               | 0.00          |
| 03/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2304      | 2                             | 2304      | 2                               | 0.00          |
| 03/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2402      | 2                             | 2402      | 2                               | 0.00          |
| 03/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.90      | 97.3627                       | 7.8970    | 97.3627                         | 0.00          |
| 03/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4817      | 5                             | 4817      | 5                               | 0.00          |
| 03/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4669      | 5                             | 4669      | 5                               | 0.00          |
| 03/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4967      | 5                             | 4967      | 5                               | 0.00          |
| 03/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2921      | 3                             | 2921      | 3                               | 0.00          |
| 03/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3125      | 3                             | 3125      | 3                               | 0.00          |
| 03/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3022      | 3                             | 3022      | 3                               | 0.00          |
| 03/02/2012 | R208 On 02-February-12 |        |              | Bond Future | 7.65      | 96.3476                       | 7.6500    | 96.3476                         | 0.00          |
| 03/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.75      | 94.5914                       | 7.7500    | 94.5914                         | 9,269.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7332      | 8                             | 7332      | 8                               | 0.00          |
| 03/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7593      | 8                             | 7593      | 8                               | 0.00          |
| 03/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7073      | 7                             | 7073      | 7                               | 0.00          |
| 03/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 1038      | 1                             | 1038      | 1                               | 3,000.00      |
| 03/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1558      | 2                             | 1558      | 2                               | 1,000.00      |
| 03/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2783      | 3                             | 2783      | 3                               | 0.00          |
| 03/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 4087      | 4                             | 4087      | 4                               | 0.00          |
| 03/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 522       | 0                             | 522       | 0                               | 3,000.00      |
| 03/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 979       | 1                             | 979       | 1                               | 1,000.00      |
| 03/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 1863      | 2                             | 1863      | 2                               | 0.00          |
| 03/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 114       | 0                             | 114       | 0                               | 0.00          |
| 03/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2576      | 2                             | 2576      | 2                               | 0.00          |
| 03/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 03/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 03/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.81      | 96.0227                       | 7.8130    | 96.0227                         | 0.00          |
| 03/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6451      | 7                             | 6451      | 7                               | 0.00          |
| 03/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6665      | 7                             | 6665      | 7                               | 0.00          |
| 03/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 6240      | 6                             | 6240      | 6                               | 0.00          |
| 03/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1150      | 1                             | 1150      | 1                               | 0.00          |
| 03/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 03/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1084      | 1                             | 1084      | 1                               | 0.00          |
| 03/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.88      | 94.1073                       | 7.8770    | 94.1073                         | 0.00          |
| 03/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4843      | 5                             | 4843      | 5                               | 0.00          |
| 03/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4674      | 5                             | 4674      | 5                               | 0.00          |
| 03/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 5015      | 5                             | 5015      | 5                               | 0.00          |
| 03/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2602      | 3                             | 2602      | 3                               | 0.00          |
| 03/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2824      | 3                             | 2824      | 3                               | 0.00          |
| 03/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2711      | 3                             | 2711      | 3                               | 0.00          |
| 03/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.93      | 95.7560                       | 7.9340    | 95.7560                         | 0.00          |
| 03/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 4390      | 5                             | 4390      | 5                               | 0.00          |
| 03/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4541      | 5                             | 4541      | 5                               | 0.00          |
| 03/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 4246      | 4                             | 4246      | 4                               | 0.00          |
| 03/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4156      | 4                             | 4156      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3889      | 4                             | 3889      | 4                               | 0.00          |
| 03/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4018      | 4                             | 4018      | 4                               | 0.00          |
| 03/02/2012 | R209 On 02-February-12 |        |              | Bond Future | 8.51      | 78.6963                       | 8.5050    | 78.6963                         | 0.00          |
| 03/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.60      | 77.2525                       | 8.5950    | 77.2525                         | 2,042.00      |
| 03/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 4437      | 5                             | 4437      | 5                               | 0.00          |
| 03/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 4174      | 4                             | 4174      | 4                               | 0.00          |
| 03/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4707      | 5                             | 4707      | 5                               | 0.00          |
| 03/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1130      | 1                             | 1130      | 1                               | 0.00          |
| 03/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1360      | 1                             | 1360      | 1                               | 0.00          |
| 03/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1240      | 1                             | 1240      | 1                               | 0.00          |
| 03/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.65      | 78.4156                       | 8.6530    | 78.4156                         | 0.00          |
| 03/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 7141      | 7                             | 7141      | 7                               | 0.00          |
| 03/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 6901      | 7                             | 6901      | 7                               | 0.00          |
| 03/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 7384      | 8                             | 7384      | 8                               | 0.00          |
| 03/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2433      | 2                             | 2433      | 2                               | 0.00          |
| 03/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2681      | 3                             | 2681      | 3                               | 0.00          |
| 03/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2554      | 2                             | 2554      | 2                               | 0.00          |
| 03/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.71      | 76.4792                       | 8.7100    | 76.4792                         | 0.00          |
| 03/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 6749      | 7                             | 6749      | 7                               | 0.00          |
| 03/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 6964      | 7                             | 6964      | 7                               | 0.00          |
| 03/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 6537      | 7                             | 6537      | 7                               | 0.00          |
| 03/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4659      | 5                             | 4659      | 5                               | 0.00          |
| 03/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4326      | 4                             | 4326      | 4                               | 0.00          |
| 03/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4490      | 4                             | 4490      | 4                               | 0.00          |
| 03/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.76      | 77.8181                       | 8.7640    | 77.8181                         | 0.00          |
| 03/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 7411      | 8                             | 7411      | 8                               | 0.00          |
| 03/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 7205      | 7                             | 7205      | 7                               | 0.00          |
| 03/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 7618      | 8                             | 7618      | 8                               | 0.00          |
| 03/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5413      | 5                             | 5413      | 5                               | 0.00          |
| 03/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5759      | 6                             | 5759      | 6                               | 0.00          |
| 03/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5584      | 5                             | 5584      | 5                               | 0.00          |
| 03/02/2012 | R210 On 02-February-12 |        |              | Bond Future | 139.34    | 139.5201                      | 139.3380  | 139.5201                        | 0.00          |
| 03/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 140.46    | 139.5329                      | 140.4586  | 139.5329                        | 820.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 1459      | 1                             | 1459      | 1                               | 0.00          |
| 03/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 1409      | 0                             | 1409      | 0                               | 0.00          |
| 03/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 1509      | 1                             | 1509      | 1                               | 0.00          |
| 03/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R211 On 02-February-12 |        |              | Bond Future | 116.52    | 116.6369                      | 116.5229  | 116.6369                        | 0.00          |
| 03/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.26    | 118.2099                      | 118.2601  | 118.2099                        | 480.00        |
| 03/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 03/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 110       | 0                             | 110       | 0                               | 0.00          |
| 03/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 03/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R212 On 02-February-12 |        |              | Bond Future | 114.58    | 114.5798                      | 114.5791  | 114.5798                        | 0.00          |
| 03/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 116.49    | 116.1833                      | 116.4868  | 116.1833                        | 2,827.00      |
| 03/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 1187      | 1                             | 1187      | 1                               | 0.00          |
| 03/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 1137      | 1                             | 1137      | 1                               | 0.00          |
| 03/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 1237      | 1                             | 1237      | 1                               | 0.00          |
| 03/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/02/2012 | R213 On 02-February-12 |        |              | Bond Future | 8.47      | 88.7504                       | 8.4700    | 88.7504                         | 0.00          |
| 03/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.56      | 87.0144                       | 8.5600    | 87.0144                         | 92.00         |
| 03/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 6145      | 6                             | 6145      | 6                               | 0.00          |
| 03/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 6449      | 7                             | 6449      | 7                               | 0.00          |
| 03/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 5845      | 6                             | 5845      | 6                               | 0.00          |
| 03/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 793       | 1                             | 793       | 1                               | 0.00          |
| 03/02/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 648       | 1                             | 648       | 1                               | 0.00          |
| 03/02/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 717       | 1                             | 717       | 1                               | 0.00          |
| 03/02/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.62      | 88.3299                       | 8.6200    | 88.3299                         | 0.00          |
| 03/02/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 7405      | 8                             | 7405      | 8                               | 0.00          |
| 03/02/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 7657      | 8                             | 7657      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R213 On 02-August-12    | 9.20   | Call         | Bond Future        | 7155      | 7                             | 7155      | 7                               | 0.00          |
| 03/02/2012 | R213 On 02-August-12    | 9.20   | Put          | Bond Future        | 2615      | 3                             | 2615      | 3                               | 0.00          |
| 03/02/2012 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 2370      | 2                             | 2370      | 2                               | 0.00          |
| 03/02/2012 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 2490      | 2                             | 2490      | 2                               | 0.00          |
| 03/02/2012 | R213 On 01-November-12  |        |              | Bond Future        | 8.68      | 86.1511                       | 8.6830    | 86.1511                         | 0.00          |
| 03/02/2012 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 6932      | 7                             | 6932      | 7                               | 0.00          |
| 03/02/2012 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 7153      | 7                             | 7153      | 7                               | 0.00          |
| 03/02/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 6713      | 7                             | 6713      | 7                               | 0.00          |
| 03/02/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 4604      | 5                             | 4604      | 5                               | 0.00          |
| 03/02/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 4275      | 4                             | 4275      | 4                               | 0.00          |
| 03/02/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 4437      | 4                             | 4437      | 4                               | 0.00          |
| 03/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.75      | 87.6640                       | 8.7450    | 87.6640                         | 0.00          |
| 03/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 7547      | 8                             | 7547      | 8                               | 0.00          |
| 03/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 7759      | 8                             | 7759      | 8                               | 0.00          |
| 03/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 7336      | 7                             | 7336      | 7                               | 0.00          |
| 03/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 5732      | 6                             | 5732      | 6                               | 0.00          |
| 03/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5389      | 5                             | 5389      | 5                               | 0.00          |
| 03/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 5558      | 5                             | 5558      | 5                               | 0.00          |
| 06/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 425.89    | 427.7550                      | 425.8930  | 427.7550                        | 16.00         |
| 06/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 432.32    | 434.2160                      | 432.3160  | 434.2160                        | 0.00          |
| 06/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 387.38    | 389.0490                      | 387.3750  | 389.0490                        | 914.00        |
| 06/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 393.22    | 394.9250                      | 393.2180  | 394.9250                        | 118.00        |
| 06/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 06/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.08      | 0.0818                        | 0.0754    | 0.0818                          | 0.00          |
| 06/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.21      | 0.2118                        | 0.2118    | 0.2118                          | 100,000.00    |
| 06/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.02      | 0.0281                        | 0.0221    | 0.0281                          | 12,500.00     |
| 06/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.17      | 0.1732                        | 0.1678    | 0.1732                          | 12,987.00     |
| 06/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.70      | 7.7101                        | 7.7041    | 7.7101                          | 0.00          |
| 06/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 112       | 0                             | 112       | 0                               | 0.00          |
| 06/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 103       | 0                             | 103       | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 122       | 0                             | 122       | 0                               | 0.00          |
| 06/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 468       | 0                             | 468       | 0                               | 0.00          |
| 06/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 549       | 1                             | 549       | 1                               | 0.00          |
| 06/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 508       | 1                             | 508       | 1                               | 0.00          |
| 06/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.05      | 0.0568                        | 0.0534    | 0.0568                          | 12,500.00     |
| 06/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.06      | 0.0579                        | 0.0567    | 0.0579                          | 12,500.00     |
| 06/02/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.07      | 0.0678                        | 0.0678    | 0.0678                          | 5,670.00      |
| 06/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 06/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.65      | 7.6522                        | 7.6477    | 7.6522                          | 0.00          |
| 06/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 104       | 0                             | 104       | 0                               | 0.00          |
| 06/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 117       | 0                             | 117       | 0                               | 0.00          |
| 06/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 93        | 0                             | 93        | 0                               | 0.00          |
| 06/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 395       | 0                             | 395       | 0                               | 0.00          |
| 06/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 319       | 0                             | 319       | 0                               | 0.00          |
| 06/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 356       | 0                             | 356       | 0                               | 0.00          |
| 06/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 388.04    | 389.6430                      | 388.0380  | 389.6430                        | 180.00        |
| 06/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 60380     | 8                             | 60380     | 8                               | 0.00          |
| 06/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 60280     | 8                             | 60280     | 8                               | 0.00          |
| 06/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 60480     | 8                             | 60480     | 8                               | 0.00          |
| 06/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | GOVI On 02-August-12    |        |              | GOVI               | 393.89    | 395.5280                      | 393.8910  | 395.5280                        | 0.00          |
| 06/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 38910     | 6                             | 38910     | 6                               | 0.00          |
| 06/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 38810     | 6                             | 38810     | 6                               | 0.00          |
| 06/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 39010     | 6                             | 39010     | 6                               | 0.00          |
| 06/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | IGOV On 03-May-12       |        |              | Index Future           | 171.17    | 171.2230                      | 171.1680  | 171.2230                        | 514.00        |
| 06/02/2012 | IGOV On 02-August-12    |        |              | Index Future           | 173.75    | 173.8100                      | 173.7490  | 173.8100                        | 0.00          |
| 06/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 464.38    | 463.6340                      | 464.3810  | 463.6340                        | 0.00          |
| 06/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 473.09    | 473.3650                      | 473.0910  | 473.3650                        | 152.00        |
| 06/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 06/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 06/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 06/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 06/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 06/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 06/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 06/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 2,390.00      |
| 06/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 06/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.63      | 94.3800                       | 5.6300    | 94.3800                         | 0.00          |
| 06/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3600                       | 5.6500    | 94.3600                         | 2,890.00      |
| 06/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.68      | 94.3500                       | 5.6800    | 94.3500                         | 0.00          |
| 06/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.74      | 94.3000                       | 5.7400    | 94.3000                         | 44,760.00     |
| 06/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.87      | 94.1900                       | 5.8700    | 94.1900                         | 940.00        |
| 06/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.02      | 94.0800                       | 6.0200    | 94.0800                         | 790.00        |
| 06/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.16      | 93.9400                       | 6.1600    | 93.9400                         | 1,250.00      |
| 06/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.32      | 93.7800                       | 6.3200    | 93.7800                         | 1,500.00      |
| 06/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.50      | 93.6000                       | 6.5000    | 93.6000                         | 1,000.00      |
| 06/02/2012 | R157 On 02-February-12  |        |              | Bond Future            | 6.39      | 127.9127                      | 6.3900    | 127.9127                        | 0.00          |
| 06/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.57      | 122.7923                      | 6.5740    | 122.7923                        | 10,880.00     |
| 06/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5439      | 6                             | 5439      | 6                               | 0.00          |
| 06/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5596      | 6                             | 5596      | 6                               | 0.00          |
| 06/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5282      | 6                             | 5282      | 6                               | 0.00          |
| 06/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 306       | 0                             | 306       | 0                               | 1,500.00      |
| 06/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 616       | 1                             | 616       | 1                               | 0.00          |
| 06/02/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 1077      | 1                             | 1077      | 1                               | 0.00          |
| 06/02/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 491       | 0                             | 491       | 0                               | 1,500.00      |
| 06/02/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 864       | 1                             | 864       | 1                               | 1,500.00      |
| 06/02/2012 | R157 On 03-May-12       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1395      | 1                             | 1395      | 1                               | 0.00          |
| 06/02/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 06/02/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 06/02/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.62      | 124.6500                      | 6.6150    | 124.6500                        | 0.00          |
| 06/02/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4342      | 5                             | 4342      | 5                               | 0.00          |
| 06/02/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4210      | 4                             | 4210      | 4                               | 0.00          |
| 06/02/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4475      | 5                             | 4475      | 5                               | 0.00          |
| 06/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 141       | 0                             | 141       | 0                               | 0.00          |
| 06/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 171       | 0                             | 171       | 0                               | 0.00          |
| 06/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 06/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.66      | 119.7551                      | 6.6550    | 119.7551                        | 0.00          |
| 06/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 2010      | 2                             | 2010      | 2                               | 0.00          |
| 06/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 2100      | 2                             | 2100      | 2                               | 0.00          |
| 06/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1923      | 2                             | 1923      | 2                               | 0.00          |
| 06/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1088      | 1                             | 1088      | 1                               | 0.00          |
| 06/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 984       | 1                             | 984       | 1                               | 0.00          |
| 06/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1034      | 1                             | 1034      | 1                               | 0.00          |
| 06/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.67      | 121.8607                      | 6.6700    | 121.8607                        | 0.00          |
| 06/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1655      | 2                             | 1655      | 2                               | 0.00          |
| 06/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1727      | 2                             | 1727      | 2                               | 0.00          |
| 06/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1586      | 2                             | 1586      | 2                               | 0.00          |
| 06/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1509      | 1                             | 1509      | 1                               | 0.00          |
| 06/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1393      | 1                             | 1393      | 1                               | 0.00          |
| 06/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1449      | 1                             | 1449      | 1                               | 0.00          |
| 06/02/2012 | R186 On 02-February-12 |        |              | Bond Future | 8.06      | 121.6824                      | 8.0600    | 121.6824                        | 0.00          |
| 06/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.23      | 123.9024                      | 8.2250    | 123.9024                        | 26,962.00     |
| 06/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7694      | 8                             | 7694      | 8                               | 0.00          |
| 06/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8066      | 9                             | 8066      | 9                               | 0.00          |
| 06/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7326      | 8                             | 7326      | 8                               | 0.00          |
| 06/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1466      | 2                             | 1466      | 2                               | 2,250.00      |
| 06/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2659      | 3                             | 2659      | 3                               | 750.00        |
| 06/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 4287      | 5                             | 4287      | 5                               | 0.00          |
| 06/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6605      | 7                             | 6605      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 844       | 1                             | 844       | 1                               | 2,250.00      |
| 06/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1701      | 1                             | 1701      | 1                               | 750.00        |
| 06/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 2898      | 3                             | 2898      | 3                               | 0.00          |
| 06/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 681       | 1                             | 681       | 1                               | 0.00          |
| 06/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 4629      | 4                             | 4629      | 4                               | 0.00          |
| 06/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 547       | 0                             | 547       | 0                               | 0.00          |
| 06/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 610       | 1                             | 610       | 1                               | 0.00          |
| 06/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.29      | 120.4828                      | 8.2910    | 120.4828                        | 0.00          |
| 06/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 7384      | 8                             | 7384      | 8                               | 0.00          |
| 06/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7672      | 8                             | 7672      | 8                               | 0.00          |
| 06/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4777      | 5                             | 4777      | 5                               | 8,750.00      |
| 06/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 7101      | 8                             | 7101      | 8                               | 0.00          |
| 06/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3352      | 3                             | 3352      | 3                               | 0.00          |
| 06/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5163      | 5                             | 5163      | 5                               | 0.00          |
| 06/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3032      | 3                             | 3032      | 3                               | 0.00          |
| 06/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3188      | 3                             | 3188      | 3                               | 0.00          |
| 06/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.36      | 122.3373                      | 8.3560    | 122.3373                        | 0.00          |
| 06/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 8045      | 9                             | 8045      | 9                               | 0.00          |
| 06/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7782      | 8                             | 7782      | 8                               | 0.00          |
| 06/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 8311      | 9                             | 8311      | 9                               | 0.00          |
| 06/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4320      | 4                             | 4320      | 4                               | 0.00          |
| 06/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4673      | 4                             | 4673      | 4                               | 0.00          |
| 06/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4494      | 4                             | 4494      | 4                               | 0.00          |
| 06/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.42      | 119.1844                      | 8.4170    | 119.1844                        | 0.00          |
| 06/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 7425      | 8                             | 7425      | 8                               | 0.00          |
| 06/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 7198      | 8                             | 7198      | 8                               | 0.00          |
| 06/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 7662      | 8                             | 7662      | 8                               | 0.00          |
| 06/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6468      | 6                             | 6468      | 6                               | 0.00          |
| 06/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 6900      | 7                             | 6900      | 7                               | 0.00          |
| 06/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6678      | 6                             | 6678      | 6                               | 0.00          |
| 06/02/2012 | R189 On 02-February-12 |        |              | Bond Future | 218.97    | 218.8651                      | 218.9712  | 218.8651                        | 0.00          |
| 06/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.70    | 215.7185                      | 215.6962  | 215.7185                        | 0.00          |
| 06/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 696       | 1                             | 696       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 646       | 1                             | 646       | 1                               | 0.00          |
| 06/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 746       | 1                             | 746       | 1                               | 0.00          |
| 06/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R197 On 02-February-12 |        |              | Bond Future | 248.86    | 248.8577                      | 248.8568  | 248.8577                        | 0.00          |
| 06/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 253.95    | 253.9617                      | 253.9519  | 253.9617                        | 1,005.00      |
| 06/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 2952      | 3                             | 2952      | 3                               | 0.00          |
| 06/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 2902      | 3                             | 2902      | 3                               | 0.00          |
| 06/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 3002      | 3                             | 3002      | 3                               | 0.00          |
| 06/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R201 On 02-February-12 |        |              | Bond Future | 5.96      | 108.4208                      | 5.9600    | 108.4208                        | 0.00          |
| 06/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.11      | 109.8286                      | 6.1080    | 109.8286                        | 968.00        |
| 06/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3982      | 4                             | 3982      | 4                               | 0.00          |
| 06/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3863      | 4                             | 3863      | 4                               | 0.00          |
| 06/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4100      | 4                             | 4100      | 4                               | 0.00          |
| 06/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 06/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 06/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.11      | 107.0800                      | 6.1070    | 107.0800                        | 0.00          |
| 06/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3167      | 3                             | 3167      | 3                               | 0.00          |
| 06/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3267      | 3                             | 3267      | 3                               | 0.00          |
| 06/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3067      | 3                             | 3067      | 3                               | 0.00          |
| 06/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 89        | 0                             | 89        | 0                               | 0.00          |
| 06/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 72        | 0                             | 72        | 0                               | 0.00          |
| 06/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 80        | 0                             | 80        | 0                               | 0.00          |
| 06/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.09      | 108.7257                      | 6.0880    | 108.7257                        | 0.00          |
| 06/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1425      | 2                             | 1425      | 2                               | 0.00          |
| 06/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1492      | 2                             | 1492      | 2                               | 0.00          |
| 06/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1359      | 2                             | 1359      | 2                               | 0.00          |
| 06/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 627       | 1                             | 627       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 559       | 0                             | 559       | 0                               | 0.00          |
| 06/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 592       | 1                             | 592       | 1                               | 0.00          |
| 06/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.01      | 106.2200                      | 6.0100    | 106.2200                        | 0.00          |
| 06/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1189      | 1                             | 1189      | 1                               | 0.00          |
| 06/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1243      | 1                             | 1243      | 1                               | 0.00          |
| 06/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1136      | 1                             | 1136      | 1                               | 0.00          |
| 06/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 797       | 1                             | 797       | 1                               | 0.00          |
| 06/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 727       | 1                             | 727       | 1                               | 0.00          |
| 06/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 762       | 1                             | 762       | 1                               | 0.00          |
| 06/02/2012 | R202 On 02-February-12 |        |              | Bond Future | 185.78    | 186.3740                      | 185.7840  | 186.3740                        | 0.00          |
| 06/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 189.58    | 189.5827                      | 189.5765  | 189.5827                        | 37,020.00     |
| 06/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 474       | 0                             | 474       | 0                               | 0.00          |
| 06/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 374       | 0                             | 374       | 0                               | 0.00          |
| 06/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 424       | 0                             | 424       | 0                               | 0.00          |
| 06/02/2012 | R203 On 02-February-12 |        |              | Bond Future | 7.07      | 108.6039                      | 7.0700    | 108.6039                        | 0.00          |
| 06/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.26      | 105.9277                      | 7.2550    | 105.9277                        | 3,536.00      |
| 06/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6474      | 7                             | 6474      | 7                               | 0.00          |
| 06/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6678      | 7                             | 6678      | 7                               | 0.00          |
| 06/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6270      | 7                             | 6270      | 7                               | 0.00          |
| 06/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 673       | 1                             | 673       | 1                               | 4,200.00      |
| 06/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2777      | 3                             | 2777      | 3                               | 0.00          |
| 06/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 945       | 1                             | 945       | 1                               | 1,400.00      |
| 06/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1669      | 2                             | 1669      | 2                               | 0.00          |
| 06/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 798       | 1                             | 798       | 1                               | 1,400.00      |
| 06/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 365       | 0                             | 365       | 0                               | 4,200.00      |
| 06/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1418      | 1                             | 1418      | 1                               | 0.00          |
| 06/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 06/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1826      | 2                             | 1826      | 2                               | 0.00          |
| 06/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 06/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 20        | 0                             | 20        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.32      | 107.5252                      | 7.3210    | 107.5252                        | 0.00          |
| 06/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5411      | 6                             | 5411      | 6                               | 0.00          |
| 06/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5246      | 6                             | 5246      | 6                               | 0.00          |
| 06/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5578      | 6                             | 5578      | 6                               | 0.00          |
| 06/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 456       | 0                             | 456       | 0                               | 0.00          |
| 06/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 529       | 0                             | 529       | 0                               | 0.00          |
| 06/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 491       | 0                             | 491       | 0                               | 0.00          |
| 06/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.39      | 105.0172                      | 7.3890    | 105.0172                        | 0.00          |
| 06/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3283      | 4                             | 3283      | 4                               | 0.00          |
| 06/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3160      | 3                             | 3160      | 3                               | 0.00          |
| 06/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3408      | 4                             | 3408      | 4                               | 0.00          |
| 06/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1737      | 2                             | 1737      | 2                               | 0.00          |
| 06/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1893      | 2                             | 1893      | 2                               | 0.00          |
| 06/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1814      | 2                             | 1814      | 2                               | 0.00          |
| 06/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.45      | 106.8624                      | 7.4510    | 106.8624                        | 0.00          |
| 06/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1181      | 1                             | 1181      | 1                               | 0.00          |
| 06/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1241      | 1                             | 1241      | 1                               | 0.00          |
| 06/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1126      | 1                             | 1126      | 1                               | 0.00          |
| 06/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5120      | 5                             | 5120      | 5                               | 0.00          |
| 06/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4827      | 5                             | 4827      | 5                               | 0.00          |
| 06/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4971      | 5                             | 4971      | 5                               | 0.00          |
| 06/02/2012 | R204 On 02-February-12 |        |              | Bond Future | 7.36      | 104.2699                      | 7.3600    | 104.2699                        | 0.00          |
| 06/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.55      | 105.7956                      | 7.5460    | 105.7956                        | 3,150.00      |
| 06/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6122      | 7                             | 6122      | 7                               | 0.00          |
| 06/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6351      | 7                             | 6351      | 7                               | 0.00          |
| 06/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 392       | 1                             | 392       | 1                               | 550.00        |
| 06/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 2015      | 2                             | 2015      | 2                               | 0.00          |
| 06/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5894      | 6                             | 5894      | 6                               | 0.00          |
| 06/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 93        | 0                             | 93        | 0                               | 0.00          |
| 06/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3288      | 3                             | 3288      | 3                               | 0.00          |
| 06/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 959       | 1                             | 959       | 1                               | 550.00        |
| 06/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 06/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 79        | 0                             | 79        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.62      | 103.3627                      | 7.6170    | 103.3627                        | 0.00          |
| 06/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5271      | 6                             | 5271      | 6                               | 0.00          |
| 06/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5449      | 6                             | 5449      | 6                               | 0.00          |
| 06/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5090      | 5                             | 5090      | 5                               | 0.00          |
| 06/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1001      | 1                             | 1001      | 1                               | 0.00          |
| 06/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 883       | 1                             | 883       | 1                               | 0.00          |
| 06/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 943       | 1                             | 943       | 1                               | 0.00          |
| 06/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.69      | 104.9517                      | 7.6880    | 104.9517                        | 0.00          |
| 06/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3809      | 4                             | 3809      | 4                               | 0.00          |
| 06/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3952      | 4                             | 3952      | 4                               | 0.00          |
| 06/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3668      | 4                             | 3668      | 4                               | 0.00          |
| 06/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2405      | 2                             | 2405      | 2                               | 0.00          |
| 06/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2212      | 2                             | 2212      | 2                               | 0.00          |
| 06/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2307      | 2                             | 2307      | 2                               | 0.00          |
| 06/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.75      | 102.7577                      | 7.7520    | 102.7577                        | 0.00          |
| 06/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 4007      | 4                             | 4007      | 4                               | 0.00          |
| 06/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3876      | 4                             | 3876      | 4                               | 0.00          |
| 06/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4140      | 4                             | 4140      | 4                               | 0.00          |
| 06/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2760      | 3                             | 2760      | 3                               | 0.00          |
| 06/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2956      | 3                             | 2956      | 3                               | 0.00          |
| 06/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2857      | 3                             | 2857      | 3                               | 0.00          |
| 06/02/2012 | R206 On 02-February-12 |        |              | Bond Future | 5.86      | 103.4852                      | 5.8600    | 103.4852                        | 0.00          |
| 06/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.01      | 104.8230                      | 6.0120    | 104.8230                        | 300.00        |
| 06/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2357      | 2                             | 2357      | 2                               | 0.00          |
| 06/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2435      | 3                             | 2435      | 3                               | 0.00          |
| 06/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2279      | 2                             | 2279      | 2                               | 0.00          |
| 06/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.00      | 102.6415                      | 5.9960    | 102.6415                        | 0.00          |
| 06/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1759      | 2                             | 1759      | 2                               | 0.00          |
| 06/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1698      | 2                             | 1698      | 2                               | 0.00          |
| 06/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1821      | 2                             | 1821      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 06/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 06/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 51        | 0                             | 51        | 0                               | 0.00          |
| 06/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.93      | 104.2194                      | 5.9330    | 104.2194                        | 0.00          |
| 06/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 531       | 1                             | 531       | 1                               | 0.00          |
| 06/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 500       | 1                             | 500       | 1                               | 0.00          |
| 06/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 563       | 1                             | 563       | 1                               | 0.00          |
| 06/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 429       | 0                             | 429       | 0                               | 0.00          |
| 06/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 480       | 0                             | 480       | 0                               | 0.00          |
| 06/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 454       | 0                             | 454       | 0                               | 0.00          |
| 06/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.73      | 102.2806                      | 5.7300    | 102.2806                        | 0.00          |
| 06/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 580       | 1                             | 580       | 1                               | 0.00          |
| 06/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 608       | 1                             | 608       | 1                               | 0.00          |
| 06/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 553       | 1                             | 553       | 1                               | 0.00          |
| 06/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 356       | 0                             | 356       | 0                               | 0.00          |
| 06/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 321       | 0                             | 321       | 0                               | 0.00          |
| 06/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 338       | 0                             | 338       | 0                               | 0.00          |
| 06/02/2012 | R207 On 02-February-12 |        |              | Bond Future | 7.59      | 98.2423                       | 7.5900    | 98.2423                         | 0.00          |
| 06/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.78      | 99.6856                       | 7.7770    | 99.6856                         | 24,945.00     |
| 06/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5452      | 6                             | 5452      | 6                               | 0.00          |
| 06/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5688      | 6                             | 5688      | 6                               | 0.00          |
| 06/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5216      | 6                             | 5216      | 6                               | 0.00          |
| 06/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 785       | 1                             | 785       | 1                               | 2,400.00      |
| 06/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1214      | 1                             | 1214      | 1                               | 800.00        |
| 06/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2266      | 3                             | 2266      | 3                               | 0.00          |
| 06/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3426      | 4                             | 3426      | 4                               | 0.00          |
| 06/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 552       | 0                             | 552       | 0                               | 2,400.00      |
| 06/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 1027      | 1                             | 1027      | 1                               | 800.00        |
| 06/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1928      | 2                             | 1928      | 2                               | 0.00          |
| 06/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 215       | 0                             | 215       | 0                               | 0.00          |
| 06/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2638      | 2                             | 2638      | 2                               | 0.00          |
| 06/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 06/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 189       | 0                             | 189       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.85      | 97.5550                       | 7.8510    | 97.5550                         | 0.00          |
| 06/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5796      | 6                             | 5796      | 6                               | 0.00          |
| 06/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5986      | 6                             | 5986      | 6                               | 0.00          |
| 06/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5603      | 6                             | 5603      | 6                               | 0.00          |
| 06/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1120      | 1                             | 1120      | 1                               | 0.00          |
| 06/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 992       | 1                             | 992       | 1                               | 0.00          |
| 06/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1057      | 1                             | 1057      | 1                               | 0.00          |
| 06/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.92      | 99.0543                       | 7.9210    | 99.0543                         | 0.00          |
| 06/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4279      | 5                             | 4279      | 5                               | 0.00          |
| 06/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4434      | 5                             | 4434      | 5                               | 0.00          |
| 06/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4126      | 4                             | 4126      | 4                               | 0.00          |
| 06/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2666      | 3                             | 2666      | 3                               | 0.00          |
| 06/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2458      | 2                             | 2458      | 2                               | 0.00          |
| 06/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2560      | 2                             | 2560      | 2                               | 0.00          |
| 06/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.99      | 97.1514                       | 7.9860    | 97.1514                         | 0.00          |
| 06/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4535      | 5                             | 4535      | 5                               | 0.00          |
| 06/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4391      | 5                             | 4391      | 5                               | 0.00          |
| 06/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4680      | 5                             | 4680      | 5                               | 0.00          |
| 06/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3090      | 3                             | 3090      | 3                               | 0.00          |
| 06/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3304      | 3                             | 3304      | 3                               | 0.00          |
| 06/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3196      | 3                             | 3196      | 3                               | 0.00          |
| 06/02/2012 | R208 On 02-February-12 |        |              | Bond Future | 7.65      | 96.3476                       | 7.6500    | 96.3476                         | 0.00          |
| 06/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.83      | 94.3475                       | 7.8330    | 94.3475                         | 9,269.00      |
| 06/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6848      | 7                             | 6848      | 7                               | 0.00          |
| 06/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7105      | 8                             | 7105      | 8                               | 0.00          |
| 06/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6591      | 7                             | 6591      | 7                               | 0.00          |
| 06/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 839       | 1                             | 839       | 1                               | 3,000.00      |
| 06/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1300      | 2                             | 1300      | 2                               | 1,000.00      |
| 06/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2429      | 3                             | 2429      | 3                               | 0.00          |
| 06/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3671      | 4                             | 3671      | 4                               | 0.00          |
| 06/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 610       | 1                             | 610       | 1                               | 3,000.00      |
| 06/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1128      | 1                             | 1128      | 1                               | 1,000.00      |
| 06/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2109      | 2                             | 2109      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 06/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2880      | 3                             | 2880      | 3                               | 0.00          |
| 06/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 06/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 117       | 0                             | 117       | 0                               | 0.00          |
| 06/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.90      | 95.7727                       | 7.9000    | 95.7727                         | 0.00          |
| 06/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6038      | 6                             | 6038      | 6                               | 0.00          |
| 06/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5833      | 6                             | 5833      | 6                               | 0.00          |
| 06/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6247      | 7                             | 6247      | 7                               | 0.00          |
| 06/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1120      | 1                             | 1120      | 1                               | 0.00          |
| 06/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1258      | 1                             | 1258      | 1                               | 0.00          |
| 06/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1187      | 1                             | 1187      | 1                               | 0.00          |
| 06/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.97      | 93.8459                       | 7.9660    | 93.8459                         | 0.00          |
| 06/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4514      | 5                             | 4514      | 5                               | 0.00          |
| 06/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4351      | 5                             | 4351      | 5                               | 0.00          |
| 06/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4680      | 5                             | 4680      | 5                               | 0.00          |
| 06/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2781      | 3                             | 2781      | 3                               | 0.00          |
| 06/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3016      | 3                             | 3016      | 3                               | 0.00          |
| 06/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2897      | 3                             | 2897      | 3                               | 0.00          |
| 06/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.03      | 95.4958                       | 8.0280    | 95.4958                         | 0.00          |
| 06/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 4095      | 4                             | 4095      | 4                               | 0.00          |
| 06/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4240      | 5                             | 4240      | 5                               | 0.00          |
| 06/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3956      | 4                             | 3956      | 4                               | 0.00          |
| 06/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4395      | 4                             | 4395      | 4                               | 0.00          |
| 06/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4117      | 4                             | 4117      | 4                               | 0.00          |
| 06/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4252      | 4                             | 4252      | 4                               | 0.00          |
| 06/02/2012 | R209 On 02-February-12 |        |              | Bond Future | 8.51      | 78.6963                       | 8.5050    | 78.6963                         | 0.00          |
| 06/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.69      | 77.0069                       | 8.6870    | 77.0069                         | 2,042.00      |
| 06/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3886      | 4                             | 3886      | 4                               | 0.00          |
| 06/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3638      | 4                             | 3638      | 4                               | 0.00          |
| 06/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4141      | 5                             | 4141      | 5                               | 0.00          |
| 06/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1310      | 1                             | 1310      | 1                               | 0.00          |
| 06/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1570      | 1                             | 1570      | 1                               | 0.00          |
| 06/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1435      | 1                             | 1435      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.75      | 78.1647                       | 8.7470    | 78.1647                         | 0.00          |
| 06/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6599      | 7                             | 6599      | 7                               | 0.00          |
| 06/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6834      | 7                             | 6834      | 7                               | 0.00          |
| 06/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 6368      | 7                             | 6368      | 7                               | 0.00          |
| 06/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2901      | 3                             | 2901      | 3                               | 0.00          |
| 06/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2636      | 2                             | 2636      | 2                               | 0.00          |
| 06/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2765      | 3                             | 2765      | 3                               | 0.00          |
| 06/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.81      | 76.2232                       | 8.8070    | 76.2232                         | 0.00          |
| 06/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 6266      | 7                             | 6266      | 7                               | 0.00          |
| 06/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 6473      | 7                             | 6473      | 7                               | 0.00          |
| 06/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 6062      | 7                             | 6062      | 7                               | 0.00          |
| 06/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4952      | 5                             | 4952      | 5                               | 0.00          |
| 06/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4603      | 4                             | 4603      | 4                               | 0.00          |
| 06/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4774      | 4                             | 4774      | 4                               | 0.00          |
| 06/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.86      | 77.5648                       | 8.8640    | 77.5648                         | 0.00          |
| 06/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6933      | 7                             | 6933      | 7                               | 0.00          |
| 06/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6735      | 7                             | 6735      | 7                               | 0.00          |
| 06/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 7133      | 8                             | 7133      | 8                               | 0.00          |
| 06/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5711      | 5                             | 5711      | 5                               | 0.00          |
| 06/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6072      | 6                             | 6072      | 6                               | 0.00          |
| 06/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5889      | 6                             | 5889      | 6                               | 0.00          |
| 06/02/2012 | R210 On 02-February-12 |        |              | Bond Future | 139.34    | 139.5201                      | 139.3380  | 139.5201                        | 0.00          |
| 06/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.71    | 140.4586                      | 139.7124  | 140.4586                        | 820.00        |
| 06/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 712       | 1                             | 712       | 1                               | 0.00          |
| 06/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 662       | 1                             | 662       | 1                               | 0.00          |
| 06/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 762       | 2                             | 762       | 2                               | 0.00          |
| 06/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R211 On 02-February-12 |        |              | Bond Future | 116.52    | 116.6369                      | 116.5229  | 116.6369                        | 0.00          |
| 06/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.47    | 118.2601                      | 118.4742  | 118.2601                        | 480.00        |
| 06/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 274       | 0                             | 274       | 0                               | 0.00          |
| 06/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 324       | 0                             | 324       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 224       | 0                             | 224       | 0                               | 0.00          |
| 06/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R212 On 02-February-12 |        |              | Bond Future | 114.58    | 114.5798                      | 114.5791  | 114.5798                        | 0.00          |
| 06/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 116.38    | 116.4868                      | 116.3804  | 116.4868                        | 2,827.00      |
| 06/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 1080      | 1                             | 1080      | 1                               | 0.00          |
| 06/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 06/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 1130      | 1                             | 1130      | 1                               | 0.00          |
| 06/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/02/2012 | R213 On 02-February-12 |        |              | Bond Future | 8.47      | 88.7504                       | 8.4700    | 88.7504                         | 0.00          |
| 06/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.64      | 86.8490                       | 8.6410    | 86.8490                         | 92.00         |
| 06/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 5582      | 6                             | 5582      | 6                               | 0.00          |
| 06/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5877      | 6                             | 5877      | 6                               | 0.00          |
| 06/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 5292      | 6                             | 5292      | 6                               | 0.00          |
| 06/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 905       | 1                             | 905       | 1                               | 0.00          |
| 06/02/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 741       | 1                             | 741       | 1                               | 0.00          |
| 06/02/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 819       | 1                             | 819       | 1                               | 0.00          |
| 06/02/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.71      | 88.1666                       | 8.7050    | 88.1666                         | 0.00          |
| 06/02/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6901      | 7                             | 6901      | 7                               | 0.00          |
| 06/02/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 7145      | 8                             | 7145      | 8                               | 0.00          |
| 06/02/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6659      | 7                             | 6659      | 7                               | 0.00          |
| 06/02/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2807      | 3                             | 2807      | 3                               | 0.00          |
| 06/02/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2547      | 2                             | 2547      | 2                               | 0.00          |
| 06/02/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2675      | 2                             | 2675      | 2                               | 0.00          |
| 06/02/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.77      | 85.9819                       | 8.7700    | 85.9819                         | 0.00          |
| 06/02/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 6488      | 7                             | 6488      | 7                               | 0.00          |
| 06/02/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6703      | 7                             | 6703      | 7                               | 0.00          |
| 06/02/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 6277      | 7                             | 6277      | 7                               | 0.00          |
| 06/02/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 4864      | 5                             | 4864      | 5                               | 0.00          |
| 06/02/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4520      | 4                             | 4520      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 4689      | 4                             | 4689      | 4                               | 0.00          |
| 06/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.83      | 87.4891                       | 8.8340    | 87.4891                         | 0.00          |
| 06/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 7115      | 8                             | 7115      | 8                               | 0.00          |
| 06/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 7321      | 8                             | 7321      | 8                               | 0.00          |
| 06/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6911      | 7                             | 6911      | 7                               | 0.00          |
| 06/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 6009      | 6                             | 6009      | 6                               | 0.00          |
| 06/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5653      | 5                             | 5653      | 5                               | 0.00          |
| 06/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 5829      | 6                             | 5829      | 6                               | 0.00          |
| 07/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 425.74    | 425.8930                      | 425.7350  | 425.8930                        | 16.00         |
| 07/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 432.15    | 432.3160                      | 432.1480  | 432.3160                        | 0.00          |
| 07/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 387.41    | 387.3750                      | 387.4080  | 387.3750                        | 914.00        |
| 07/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 393.24    | 393.2180                      | 393.2440  | 393.2180                        | 118.00        |
| 07/02/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 07/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.07      | 0.0754                        | 0.0717    | 0.0754                          | 0.00          |
| 07/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.22      | 0.2118                        | 0.2169    | 0.2118                          | 100,000.00    |
| 07/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.02      | 0.0221                        | 0.0190    | 0.0221                          | 12,500.00     |
| 07/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.18      | 0.1678                        | 0.1751    | 0.1678                          | 12,987.00     |
| 07/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.69      | 7.7041                        | 7.6855    | 7.7041                          | 0.00          |
| 07/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 105       | 0                             | 105       | 0                               | 0.00          |
| 07/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 115       | 0                             | 115       | 0                               | 0.00          |
| 07/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 97        | 0                             | 97        | 0                               | 0.00          |
| 07/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 562       | 1                             | 562       | 1                               | 0.00          |
| 07/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 480       | 0                             | 480       | 0                               | 0.00          |
| 07/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 520       | 1                             | 520       | 1                               | 0.00          |
| 07/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.05      | 0.0534                        | 0.0507    | 0.0534                          | 12,500.00     |
| 07/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.05      | 0.0567                        | 0.0548    | 0.0567                          | 12,500.00     |
| 07/02/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.07      | 0.0678                        | 0.0655    | 0.0678                          | 5,670.00      |
| 07/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | CS26 On 02-April-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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.63      | 7.6477                        | 7.6303    | 7.6477                          | 0.00          |
| 07/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 97        | 0                             | 97        | 0                               | 0.00          |
| 07/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 87        | 0                             | 87        | 0                               | 0.00          |
| 07/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 109       | 0                             | 109       | 0                               | 0.00          |
| 07/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 329       | 0                             | 329       | 0                               | 0.00          |
| 07/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 407       | 0                             | 407       | 0                               | 0.00          |
| 07/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 367       | 0                             | 367       | 0                               | 0.00          |
| 07/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 388.04    | 388.0380                      | 388.0430  | 388.0380                        | 180.00        |
| 07/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 60430     | 6                             | 60430     | 6                               | 0.00          |
| 07/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 60330     | 6                             | 60330     | 6                               | 0.00          |
| 07/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 60530     | 6                             | 60530     | 6                               | 0.00          |
| 07/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | GOVI On 02-August-12    |        |              | GOVI               | 393.89    | 393.8910                      | 393.8890  | 393.8910                        | 0.00          |
| 07/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 38890     | 4                             | 38890     | 4                               | 0.00          |
| 07/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 38990     | 4                             | 38990     | 4                               | 0.00          |
| 07/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 38790     | 4                             | 38790     | 4                               | 0.00          |
| 07/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 07/02/2012 | IGOV On 03-May-12       |        |              | Index Future       | 171.62    | 171.1680                      | 171.6230  | 171.1680                        | 514.00        |
| 07/02/2012 | IGOV On 02-August-12    |        |              | Index Future       | 174.21    | 173.7490                      | 174.2080  | 173.7490                        | 0.00          |
| 07/02/2012 | ILBI On 03-May-12       |        |              | Index Future       | 464.38    | 464.3810                      | 464.3810  | 464.3810                        | 0.00          |
| 07/02/2012 | ILBI On 02-August-12    |        |              | Index Future       | 473.09    | 473.0910                      | 473.0910  | 473.0910                        | 152.00        |
| 07/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 07/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 07/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 07/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 07/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 07/02/2012 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 07/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 2,390.00      |
| 07/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 07/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.63      | 94.3700                       | 5.6300    | 94.3700                         | 0.00          |
| 07/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 2,890.00      |
| 07/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.68      | 94.3200                       | 5.6800    | 94.3200                         | 0.00          |
| 07/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.74      | 94.2600                       | 5.7400    | 94.2600                         | 44,760.00     |
| 07/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.87      | 94.1300                       | 5.8700    | 94.1300                         | 940.00        |
| 07/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.02      | 93.9800                       | 6.0200    | 93.9800                         | 790.00        |
| 07/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.17      | 93.8400                       | 6.1700    | 93.8400                         | 1,250.00      |
| 07/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.33      | 93.6800                       | 6.3300    | 93.6800                         | 1,300.00      |
| 07/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.51      | 93.5000                       | 6.5100    | 93.5000                         | 1,000.00      |
| 07/02/2012 | R157 On 02-February-12  |        |              | Bond Future            | 6.39      | 127.9127                      | 6.3900    | 127.9127                        | 0.00          |
| 07/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.60      | 122.5012                      | 6.5950    | 122.5012                        | 10,880.00     |
| 07/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5369      | 5                             | 5369      | 5                               | 0.00          |
| 07/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5526      | 6                             | 5526      | 6                               | 0.00          |
| 07/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5212      | 5                             | 5212      | 5                               | 0.00          |
| 07/02/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 1029      | 1                             | 1029      | 1                               | 0.00          |
| 07/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 284       | 0                             | 284       | 0                               | 1,500.00      |
| 07/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 581       | 1                             | 581       | 1                               | 0.00          |
| 07/02/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 899       | 1                             | 899       | 1                               | 1,500.00      |
| 07/02/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 513       | 0                             | 513       | 0                               | 1,500.00      |
| 07/02/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 07/02/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1443      | 1                             | 1443      | 1                               | 0.00          |
| 07/02/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 1         | 0                             | 1         | 0                               | 0.00          |
| 07/02/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 1         | 0                             | 1         | 0                               | 0.00          |
| 07/02/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.64      | 124.3495                      | 6.6380    | 124.3495                        | 0.00          |
| 07/02/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 4276      | 4                             | 4276      | 4                               | 0.00          |
| 07/02/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 4409      | 4                             | 4409      | 4                               | 0.00          |
| 07/02/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 4145      | 4                             | 4145      | 4                               | 0.00          |
| 07/02/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 177       | 0                             | 177       | 0                               | 0.00          |
| 07/02/2012 | R157 On 02-August-12    | 8.05   | Put          | Bond Future            | 146       | 0                             | 146       | 0                               | 0.00          |
| 07/02/2012 | R157 On 02-August-12    | 8.00   | Put          | Bond Future            | 160       | 0                             | 160       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.68      | 119.4589                      | 6.6810    | 119.4589                        | 0.00          |
| 07/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1963      | 2                             | 1963      | 2                               | 0.00          |
| 07/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1876      | 2                             | 1876      | 2                               | 0.00          |
| 07/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 2051      | 2                             | 2051      | 2                               | 0.00          |
| 07/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1008      | 1                             | 1008      | 1                               | 0.00          |
| 07/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1115      | 1                             | 1115      | 1                               | 0.00          |
| 07/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1061      | 1                             | 1061      | 1                               | 0.00          |
| 07/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.70      | 121.5563                      | 6.7000    | 121.5563                        | 0.00          |
| 07/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1612      | 2                             | 1612      | 2                               | 0.00          |
| 07/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1683      | 2                             | 1683      | 2                               | 0.00          |
| 07/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1544      | 2                             | 1544      | 2                               | 0.00          |
| 07/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1544      | 2                             | 1544      | 2                               | 0.00          |
| 07/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1426      | 1                             | 1426      | 1                               | 0.00          |
| 07/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1483      | 1                             | 1483      | 1                               | 0.00          |
| 07/02/2012 | R186 On 02-February-12 |        |              | Bond Future | 8.06      | 121.6824                      | 8.0600    | 121.6824                        | 0.00          |
| 07/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.23      | 123.1155                      | 8.2250    | 123.1155                        | 28,058.00     |
| 07/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7684      | 8                             | 7684      | 8                               | 0.00          |
| 07/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8056      | 8                             | 8056      | 8                               | 0.00          |
| 07/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7315      | 7                             | 7315      | 7                               | 0.00          |
| 07/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1452      | 1                             | 1452      | 1                               | 2,250.00      |
| 07/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6593      | 7                             | 6593      | 7                               | 0.00          |
| 07/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2643      | 3                             | 2643      | 3                               | 750.00        |
| 07/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 4272      | 4                             | 4272      | 4                               | 0.00          |
| 07/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1686      | 2                             | 1686      | 2                               | 750.00        |
| 07/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 832       | 1                             | 832       | 1                               | 2,250.00      |
| 07/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 2882      | 3                             | 2882      | 3                               | 0.00          |
| 07/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 670       | 1                             | 670       | 1                               | 0.00          |
| 07/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 4615      | 5                             | 4615      | 5                               | 0.00          |
| 07/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 537       | 1                             | 537       | 1                               | 0.00          |
| 07/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 07/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.29      | 119.6816                      | 8.2910    | 119.6816                        | 0.00          |
| 07/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 7371      | 7                             | 7371      | 7                               | 0.00          |
| 07/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7659      | 8                             | 7659      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 7088      | 7                             | 7088      | 7                               | 0.00          |
| 07/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4763      | 5                             | 4763      | 5                               | 8,750.00      |
| 07/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3339      | 3                             | 3339      | 3                               | 0.00          |
| 07/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5149      | 5                             | 5149      | 5                               | 0.00          |
| 07/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3019      | 3                             | 3019      | 3                               | 0.00          |
| 07/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3175      | 3                             | 3175      | 3                               | 0.00          |
| 07/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.36      | 121.5225                      | 8.3550    | 121.5225                        | 0.00          |
| 07/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 8040      | 8                             | 8040      | 8                               | 0.00          |
| 07/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 8306      | 8                             | 8306      | 8                               | 0.00          |
| 07/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7777      | 8                             | 7777      | 8                               | 0.00          |
| 07/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4658      | 5                             | 4658      | 5                               | 0.00          |
| 07/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4306      | 4                             | 4306      | 4                               | 0.00          |
| 07/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4479      | 4                             | 4479      | 4                               | 0.00          |
| 07/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.42      | 118.3572                      | 8.4170    | 118.3572                        | 0.00          |
| 07/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 7415      | 7                             | 7415      | 7                               | 0.00          |
| 07/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 7653      | 8                             | 7653      | 8                               | 0.00          |
| 07/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 7188      | 7                             | 7188      | 7                               | 0.00          |
| 07/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 6890      | 7                             | 6890      | 7                               | 0.00          |
| 07/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6459      | 6                             | 6459      | 6                               | 0.00          |
| 07/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6668      | 7                             | 6668      | 7                               | 0.00          |
| 07/02/2012 | R189 On 02-February-12 |        |              | Bond Future | 218.97    | 218.8651                      | 218.9712  | 218.8651                        | 0.00          |
| 07/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.68    | 215.6962                      | 215.6807  | 215.6962                        | 0.00          |
| 07/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 681       | 1                             | 681       | 1                               | 0.00          |
| 07/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 731       | 1                             | 731       | 1                               | 0.00          |
| 07/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 631       | 1                             | 631       | 1                               | 0.00          |
| 07/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R197 On 02-February-12 |        |              | Bond Future | 248.86    | 248.8577                      | 248.8568  | 248.8577                        | 0.00          |
| 07/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 254.88    | 253.9519                      | 254.8829  | 253.9519                        | 1,005.00      |
| 07/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 3883      | 3                             | 3883      | 3                               | 0.00          |
| 07/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 3833      | 3                             | 3833      | 3                               | 0.00          |
| 07/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 3933      | 3                             | 3933      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R201 On 02-February-12 |        |              | Bond Future | 5.96      | 108.4208                      | 5.9600    | 108.4208                        | 0.00          |
| 07/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.13      | 109.6197                      | 6.1290    | 109.6197                        | 968.00        |
| 07/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3929      | 4                             | 3929      | 4                               | 0.00          |
| 07/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4048      | 4                             | 4048      | 4                               | 0.00          |
| 07/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3811      | 4                             | 3811      | 4                               | 0.00          |
| 07/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 07/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 07/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.13      | 106.8652                      | 6.1320    | 106.8652                        | 0.00          |
| 07/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3114      | 3                             | 3114      | 3                               | 0.00          |
| 07/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3015      | 3                             | 3015      | 3                               | 0.00          |
| 07/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3214      | 3                             | 3214      | 3                               | 0.00          |
| 07/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 75        | 0                             | 75        | 0                               | 0.00          |
| 07/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 07/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 07/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.12      | 108.5142                      | 6.1160    | 108.5142                        | 0.00          |
| 07/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1387      | 1                             | 1387      | 1                               | 0.00          |
| 07/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1322      | 1                             | 1322      | 1                               | 0.00          |
| 07/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1453      | 1                             | 1453      | 1                               | 0.00          |
| 07/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 577       | 1                             | 577       | 1                               | 0.00          |
| 07/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 647       | 1                             | 647       | 1                               | 0.00          |
| 07/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 611       | 1                             | 611       | 1                               | 0.00          |
| 07/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.04      | 106.0018                      | 6.0440    | 106.0018                        | 0.00          |
| 07/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 07/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1101      | 1                             | 1101      | 1                               | 0.00          |
| 07/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1206      | 1                             | 1206      | 1                               | 0.00          |
| 07/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 750       | 1                             | 750       | 1                               | 0.00          |
| 07/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 823       | 1                             | 823       | 1                               | 0.00          |
| 07/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 787       | 1                             | 787       | 1                               | 0.00          |
| 07/02/2012 | R202 On 02-February-12 |        |              | Bond Future | 185.78    | 186.3740                      | 185.7840  | 186.3740                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 189.88    | 189.5765                      | 189.8770  | 189.5765                        | 37,020.00     |
| 07/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |
| 07/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 173       | 0                             | 173       | 0                               | 0.00          |
| 07/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 123       | 0                             | 123       | 0                               | 0.00          |
| 07/02/2012 | R203 On 02-February-12 |        |              | Bond Future | 7.07      | 108.6039                      | 7.0700    | 108.6039                        | 0.00          |
| 07/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.24      | 105.5452                      | 7.2430    | 105.5452                        | 3,536.00      |
| 07/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6526      | 6                             | 6526      | 6                               | 0.00          |
| 07/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6730      | 7                             | 6730      | 7                               | 0.00          |
| 07/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6322      | 6                             | 6322      | 6                               | 0.00          |
| 07/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 686       | 1                             | 686       | 1                               | 4,200.00      |
| 07/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 962       | 1                             | 962       | 1                               | 1,400.00      |
| 07/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1696      | 2                             | 1696      | 2                               | 0.00          |
| 07/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2814      | 3                             | 2814      | 3                               | 0.00          |
| 07/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 348       | 0                             | 348       | 0                               | 4,200.00      |
| 07/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 771       | 1                             | 771       | 1                               | 1,400.00      |
| 07/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1381      | 1                             | 1381      | 1                               | 0.00          |
| 07/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 07/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1785      | 2                             | 1785      | 2                               | 0.00          |
| 07/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 07/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 07/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.31      | 107.1375                      | 7.3090    | 107.1375                        | 0.00          |
| 07/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5450      | 5                             | 5450      | 5                               | 0.00          |
| 07/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5618      | 6                             | 5618      | 6                               | 0.00          |
| 07/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5285      | 5                             | 5285      | 5                               | 0.00          |
| 07/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 517       | 1                             | 517       | 1                               | 0.00          |
| 07/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 445       | 0                             | 445       | 0                               | 0.00          |
| 07/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 479       | 0                             | 479       | 0                               | 0.00          |
| 07/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.38      | 104.6303                      | 7.3770    | 104.6303                        | 0.00          |
| 07/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3309      | 3                             | 3309      | 3                               | 0.00          |
| 07/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3434      | 3                             | 3434      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3185      | 3                             | 3185      | 3                               | 0.00          |
| 07/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1868      | 2                             | 1868      | 2                               | 0.00          |
| 07/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1714      | 2                             | 1714      | 2                               | 0.00          |
| 07/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1790      | 2                             | 1790      | 2                               | 0.00          |
| 07/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.44      | 106.4639                      | 7.4370    | 106.4639                        | 0.00          |
| 07/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1194      | 1                             | 1194      | 1                               | 0.00          |
| 07/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1138      | 1                             | 1138      | 1                               | 0.00          |
| 07/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 07/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4787      | 5                             | 4787      | 5                               | 0.00          |
| 07/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5077      | 5                             | 5077      | 5                               | 0.00          |
| 07/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4929      | 5                             | 4929      | 5                               | 0.00          |
| 07/02/2012 | R204 On 02-February-12 |        |              | Bond Future | 7.36      | 104.2699                      | 7.3600    | 104.2699                        | 0.00          |
| 07/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.54      | 105.3567                      | 7.5400    | 105.3567                        | 3,150.00      |
| 07/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6149      | 6                             | 6149      | 6                               | 0.00          |
| 07/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6379      | 6                             | 6379      | 6                               | 0.00          |
| 07/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5921      | 6                             | 5921      | 6                               | 0.00          |
| 07/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 392       | 0                             | 392       | 0                               | 550.00        |
| 07/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 2027      | 2                             | 2027      | 2                               | 0.00          |
| 07/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 939       | 1                             | 939       | 1                               | 550.00        |
| 07/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 0.00          |
| 07/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3256      | 3                             | 3256      | 3                               | 0.00          |
| 07/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 07/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 74        | 0                             | 74        | 0                               | 0.00          |
| 07/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.61      | 102.9184                      | 7.6110    | 102.9184                        | 0.00          |
| 07/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5289      | 5                             | 5289      | 5                               | 0.00          |
| 07/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5107      | 5                             | 5107      | 5                               | 0.00          |
| 07/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5467      | 5                             | 5467      | 5                               | 0.00          |
| 07/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 870       | 1                             | 870       | 1                               | 0.00          |
| 07/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 987       | 1                             | 987       | 1                               | 0.00          |
| 07/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 931       | 1                             | 931       | 1                               | 0.00          |
| 07/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.68      | 104.5036                      | 7.6820    | 104.5036                        | 0.00          |
| 07/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3821      | 4                             | 3821      | 4                               | 0.00          |
| 07/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3679      | 4                             | 3679      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3965      | 4                             | 3965      | 4                               | 0.00          |
| 07/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2196      | 2                             | 2196      | 2                               | 0.00          |
| 07/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2387      | 2                             | 2387      | 2                               | 0.00          |
| 07/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2290      | 2                             | 2290      | 2                               | 0.00          |
| 07/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.75      | 102.2988                      | 7.7450    | 102.2988                        | 0.00          |
| 07/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 4021      | 4                             | 4021      | 4                               | 0.00          |
| 07/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4155      | 4                             | 4155      | 4                               | 0.00          |
| 07/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3890      | 4                             | 3890      | 4                               | 0.00          |
| 07/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2938      | 3                             | 2938      | 3                               | 0.00          |
| 07/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2742      | 3                             | 2742      | 3                               | 0.00          |
| 07/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2838      | 3                             | 2838      | 3                               | 0.00          |
| 07/02/2012 | R206 On 02-February-12 |        |              | Bond Future | 5.86      | 103.4852                      | 5.8600    | 103.4852                        | 0.00          |
| 07/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.03      | 104.6893                      | 6.0340    | 104.6893                        | 300.00        |
| 07/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2322      | 2                             | 2322      | 2                               | 0.00          |
| 07/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2244      | 2                             | 2244      | 2                               | 0.00          |
| 07/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2399      | 2                             | 2399      | 2                               | 0.00          |
| 07/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 07/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 07/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.02      | 102.5050                      | 6.0240    | 102.5050                        | 0.00          |
| 07/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1724      | 2                             | 1724      | 2                               | 0.00          |
| 07/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1785      | 2                             | 1785      | 2                               | 0.00          |
| 07/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1663      | 2                             | 1663      | 2                               | 0.00          |
| 07/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 07/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 07/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 07/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.97      | 104.0859                      | 5.9680    | 104.0859                        | 0.00          |
| 07/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 509       | 1                             | 509       | 1                               | 0.00          |
| 07/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 541       | 1                             | 541       | 1                               | 0.00          |
| 07/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 479       | 1                             | 479       | 1                               | 0.00          |
| 07/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 500       | 0                             | 500       | 0                               | 0.00          |
| 07/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 447       | 0                             | 447       | 0                               | 0.00          |
| 07/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 472       | 0                             | 472       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.78      | 102.1421                      | 5.7760    | 102.1421                        | 0.00          |
| 07/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 556       | 1                             | 556       | 1                               | 0.00          |
| 07/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 529       | 1                             | 529       | 1                               | 0.00          |
| 07/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 583       | 1                             | 583       | 1                               | 0.00          |
| 07/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 337       | 0                             | 337       | 0                               | 0.00          |
| 07/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 373       | 0                             | 373       | 0                               | 0.00          |
| 07/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 355       | 0                             | 355       | 0                               | 0.00          |
| 07/02/2012 | R207 On 02-February-12 |        |              | Bond Future | 7.59      | 98.2423                       | 7.5900    | 98.2423                         | 0.00          |
| 07/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.79      | 99.2476                       | 7.7860    | 99.2476                         | 24,945.00     |
| 07/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5403      | 5                             | 5403      | 5                               | 0.00          |
| 07/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5638      | 6                             | 5638      | 6                               | 0.00          |
| 07/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5167      | 5                             | 5167      | 5                               | 0.00          |
| 07/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 761       | 1                             | 761       | 1                               | 2,400.00      |
| 07/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3380      | 3                             | 3380      | 3                               | 0.00          |
| 07/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1184      | 1                             | 1184      | 1                               | 800.00        |
| 07/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2226      | 2                             | 2226      | 2                               | 0.00          |
| 07/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 1038      | 1                             | 1038      | 1                               | 800.00        |
| 07/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 556       | 1                             | 556       | 1                               | 2,400.00      |
| 07/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1949      | 2                             | 1949      | 2                               | 0.00          |
| 07/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 216       | 0                             | 216       | 0                               | 0.00          |
| 07/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2664      | 3                             | 2664      | 3                               | 0.00          |
| 07/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 07/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 191       | 0                             | 191       | 0                               | 0.00          |
| 07/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.86      | 97.1077                       | 7.8610    | 97.1077                         | 0.00          |
| 07/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5749      | 6                             | 5749      | 6                               | 0.00          |
| 07/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5556      | 6                             | 5556      | 6                               | 0.00          |
| 07/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5938      | 6                             | 5938      | 6                               | 0.00          |
| 07/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 998       | 1                             | 998       | 1                               | 0.00          |
| 07/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1127      | 1                             | 1127      | 1                               | 0.00          |
| 07/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 07/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.93      | 98.6040                       | 7.9310    | 98.6040                         | 0.00          |
| 07/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4241      | 4                             | 4241      | 4                               | 0.00          |
| 07/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4089      | 4                             | 4089      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4396      | 4                             | 4396      | 4                               | 0.00          |
| 07/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2472      | 2                             | 2472      | 2                               | 0.00          |
| 07/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2682      | 3                             | 2682      | 3                               | 0.00          |
| 07/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2575      | 3                             | 2575      | 3                               | 0.00          |
| 07/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.00      | 96.6949                       | 7.9980    | 96.6949                         | 0.00          |
| 07/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4494      | 5                             | 4494      | 5                               | 0.00          |
| 07/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4639      | 5                             | 4639      | 5                               | 0.00          |
| 07/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4351      | 4                             | 4351      | 4                               | 0.00          |
| 07/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3325      | 3                             | 3325      | 3                               | 0.00          |
| 07/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3111      | 3                             | 3111      | 3                               | 0.00          |
| 07/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3217      | 3                             | 3217      | 3                               | 0.00          |
| 07/02/2012 | R208 On 02-February-12 |        |              | Bond Future | 7.65      | 96.3476                       | 7.6500    | 96.3476                         | 0.00          |
| 07/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.84      | 93.8439                       | 7.8370    | 93.8439                         | 9,269.00      |
| 07/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6822      | 7                             | 6822      | 7                               | 0.00          |
| 07/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7080      | 7                             | 7080      | 7                               | 0.00          |
| 07/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6565      | 7                             | 6565      | 7                               | 0.00          |
| 07/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 823       | 1                             | 823       | 1                               | 3,000.00      |
| 07/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3644      | 4                             | 3644      | 4                               | 0.00          |
| 07/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1280      | 1                             | 1280      | 1                               | 1,000.00      |
| 07/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2405      | 2                             | 2405      | 2                               | 0.00          |
| 07/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1129      | 1                             | 1129      | 1                               | 1,000.00      |
| 07/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 607       | 1                             | 607       | 1                               | 3,000.00      |
| 07/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2113      | 2                             | 2113      | 2                               | 0.00          |
| 07/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 133       | 0                             | 133       | 0                               | 0.00          |
| 07/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2888      | 3                             | 2888      | 3                               | 0.00          |
| 07/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 07/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 07/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.90      | 95.2574                       | 7.9040    | 95.2574                         | 0.00          |
| 07/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6014      | 6                             | 6014      | 6                               | 0.00          |
| 07/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6222      | 6                             | 6222      | 6                               | 0.00          |
| 07/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5808      | 6                             | 5808      | 6                               | 0.00          |
| 07/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1257      | 1                             | 1257      | 1                               | 0.00          |
| 07/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1119      | 1                             | 1119      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1186      | 1                             | 1186      | 1                               | 0.00          |
| 07/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.97      | 93.3317                       | 7.9710    | 93.3317                         | 0.00          |
| 07/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4491      | 5                             | 4491      | 5                               | 0.00          |
| 07/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4656      | 5                             | 4656      | 5                               | 0.00          |
| 07/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4328      | 4                             | 4328      | 4                               | 0.00          |
| 07/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3021      | 3                             | 3021      | 3                               | 0.00          |
| 07/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2786      | 3                             | 2786      | 3                               | 0.00          |
| 07/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2902      | 3                             | 2902      | 3                               | 0.00          |
| 07/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.03      | 94.9668                       | 8.0330    | 94.9668                         | 0.00          |
| 07/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 4074      | 4                             | 4074      | 4                               | 0.00          |
| 07/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3936      | 4                             | 3936      | 4                               | 0.00          |
| 07/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4219      | 4                             | 4219      | 4                               | 0.00          |
| 07/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4124      | 4                             | 4124      | 4                               | 0.00          |
| 07/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4403      | 4                             | 4403      | 4                               | 0.00          |
| 07/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4259      | 4                             | 4259      | 4                               | 0.00          |
| 07/02/2012 | R209 On 02-February-12 |        |              | Bond Future | 8.51      | 78.6963                       | 8.5050    | 78.6963                         | 0.00          |
| 07/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.68      | 76.2615                       | 8.6760    | 76.2615                         | 2,042.00      |
| 07/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3932      | 4                             | 3932      | 4                               | 0.00          |
| 07/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 4190      | 4                             | 4190      | 4                               | 0.00          |
| 07/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3682      | 4                             | 3682      | 4                               | 0.00          |
| 07/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1525      | 2                             | 1525      | 2                               | 0.00          |
| 07/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1270      | 1                             | 1270      | 1                               | 0.00          |
| 07/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1392      | 1                             | 1392      | 1                               | 0.00          |
| 07/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.74      | 77.4119                       | 8.7360    | 77.4119                         | 0.00          |
| 07/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6646      | 7                             | 6646      | 7                               | 0.00          |
| 07/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 6413      | 6                             | 6413      | 6                               | 0.00          |
| 07/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6881      | 7                             | 6881      | 7                               | 0.00          |
| 07/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2596      | 3                             | 2596      | 3                               | 0.00          |
| 07/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2859      | 3                             | 2859      | 3                               | 0.00          |
| 07/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2725      | 3                             | 2725      | 3                               | 0.00          |
| 07/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.80      | 75.4553                       | 8.7950    | 75.4553                         | 0.00          |
| 07/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 6311      | 6                             | 6311      | 6                               | 0.00          |
| 07/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 6105      | 6                             | 6105      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 6518      | 6                             | 6518      | 6                               | 0.00          |
| 07/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4553      | 5                             | 4553      | 5                               | 0.00          |
| 07/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4901      | 5                             | 4901      | 5                               | 0.00          |
| 07/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4725      | 5                             | 4725      | 5                               | 0.00          |
| 07/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.85      | 76.7819                       | 8.8520    | 76.7819                         | 0.00          |
| 07/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6978      | 7                             | 6978      | 7                               | 0.00          |
| 07/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 7178      | 7                             | 7178      | 7                               | 0.00          |
| 07/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6778      | 7                             | 6778      | 7                               | 0.00          |
| 07/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6022      | 6                             | 6022      | 6                               | 0.00          |
| 07/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5662      | 6                             | 5662      | 6                               | 0.00          |
| 07/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5840      | 6                             | 5840      | 6                               | 0.00          |
| 07/02/2012 | R210 On 02-February-12 |        |              | Bond Future | 139.34    | 139.5201                      | 139.3380  | 139.5201                        | 0.00          |
| 07/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.90    | 139.7124                      | 139.8972  | 139.7124                        | 820.00        |
| 07/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 897       | 1                             | 897       | 1                               | 0.00          |
| 07/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 947       | 1                             | 947       | 1                               | 0.00          |
| 07/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 847       | 1                             | 847       | 1                               | 0.00          |
| 07/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R211 On 02-February-12 |        |              | Bond Future | 116.52    | 116.6369                      | 116.5229  | 116.6369                        | 0.00          |
| 07/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.69    | 118.4742                      | 118.6921  | 118.4742                        | 480.00        |
| 07/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 492       | 0                             | 492       | 0                               | 0.00          |
| 07/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 442       | 0                             | 442       | 0                               | 0.00          |
| 07/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 542       | 0                             | 542       | 0                               | 0.00          |
| 07/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R212 On 02-February-12 |        |              | Bond Future | 114.58    | 114.5798                      | 114.5791  | 114.5798                        | 0.00          |
| 07/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 116.89    | 116.3804                      | 116.8892  | 116.3804                        | 2,827.00      |
| 07/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 1589      | 1                             | 1589      | 1                               | 0.00          |
| 07/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 1639      | 1                             | 1639      | 1                               | 0.00          |
| 07/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 1539      | 1                             | 1539      | 1                               | 0.00          |
| 07/02/2012 | R212 On 03-May-12      | 115.35 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R212 On 03-May-12       | 115.25 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R212 On 03-May-12       | 115.30 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/02/2012 | R213 On 02-February-12  |        |              | Bond Future        | 8.47      | 88.7504                       | 8.4700    | 88.7504                         | 0.00          |
| 07/02/2012 | R213 On 03-May-12       |        |              | Bond Future        | 8.63      | 86.1838                       | 8.6250    | 86.1838                         | 92.00         |
| 07/02/2012 | R213 On 03-May-12       | 9.25   | Call         | Bond Future        | 5675      | 6                             | 5675      | 6                               | 0.00          |
| 07/02/2012 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 5382      | 5                             | 5382      | 5                               | 0.00          |
| 07/02/2012 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 5972      | 6                             | 5972      | 6                               | 0.00          |
| 07/02/2012 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 705       | 1                             | 705       | 1                               | 0.00          |
| 07/02/2012 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 864       | 1                             | 864       | 1                               | 0.00          |
| 07/02/2012 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 781       | 1                             | 781       | 1                               | 0.00          |
| 07/02/2012 | R213 On 02-August-12    |        |              | Bond Future        | 8.69      | 87.4777                       | 8.6880    | 87.4777                         | 0.00          |
| 07/02/2012 | R213 On 02-August-12    | 9.25   | Call         | Bond Future        | 6982      | 7                             | 6982      | 7                               | 0.00          |
| 07/02/2012 | R213 On 02-August-12    | 9.30   | Call         | Bond Future        | 7228      | 7                             | 7228      | 7                               | 0.00          |
| 07/02/2012 | R213 On 02-August-12    | 9.20   | Call         | Bond Future        | 6738      | 7                             | 6738      | 7                               | 0.00          |
| 07/02/2012 | R213 On 02-August-12    | 9.20   | Put          | Bond Future        | 2749      | 3                             | 2749      | 3                               | 0.00          |
| 07/02/2012 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 2493      | 3                             | 2493      | 3                               | 0.00          |
| 07/02/2012 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 2619      | 3                             | 2619      | 3                               | 0.00          |
| 07/02/2012 | R213 On 01-November-12  |        |              | Bond Future        | 8.75      | 85.2861                       | 8.7530    | 85.2861                         | 0.00          |
| 07/02/2012 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 6558      | 6                             | 6558      | 6                               | 0.00          |
| 07/02/2012 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 6773      | 7                             | 6773      | 7                               | 0.00          |
| 07/02/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 6345      | 6                             | 6345      | 6                               | 0.00          |
| 07/02/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 4797      | 5                             | 4797      | 5                               | 0.00          |
| 07/02/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 4455      | 5                             | 4455      | 5                               | 0.00          |
| 07/02/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 4624      | 5                             | 4624      | 5                               | 0.00          |
| 07/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.82      | 86.7871                       | 8.8170    | 86.7871                         | 0.00          |
| 07/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 7183      | 7                             | 7183      | 7                               | 0.00          |
| 07/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 7389      | 7                             | 7389      | 7                               | 0.00          |
| 07/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6978      | 7                             | 6978      | 7                               | 0.00          |
| 07/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 5942      | 6                             | 5942      | 6                               | 0.00          |
| 07/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5587      | 6                             | 5587      | 6                               | 0.00          |
| 07/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 5763      | 6                             | 5763      | 6                               | 0.00          |
| 08/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 0357 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 424.49    | 425.7350                      | 424.4900  | 425.7350                        | 16.00         |
| 08/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 430.88    | 432.1480                      | 430.8800  | 432.1480                        | 0.00          |
| 08/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 385.99    | 387.4080                      | 385.9930  | 387.4080                        | 914.00        |
| 08/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 391.80    | 393.2440                      | 391.8030  | 393.2440                        | 118.00        |
| 08/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 08/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.07      | 0.0717                        | 0.0653    | 0.0717                          | 0.00          |
| 08/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.22      | 0.2169                        | 0.2200    | 0.2169                          | 100,000.00    |
| 08/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.02      | 0.0190                        | 0.0169    | 0.0190                          | 12,500.00     |
| 08/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.18      | 0.1751                        | 0.1824    | 0.1751                          | 12,987.00     |
| 08/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.64      | 7.6855                        | 7.6410    | 7.6855                          | 0.00          |
| 08/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 93        | 0                             | 93        | 0                               | 0.00          |
| 08/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 101       | 0                             | 101       | 0                               | 0.00          |
| 08/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 85        | 0                             | 85        | 0                               | 0.00          |
| 08/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 594       | 1                             | 594       | 1                               | 0.00          |
| 08/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 510       | 0                             | 510       | 0                               | 0.00          |
| 08/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 552       | 1                             | 552       | 1                               | 0.00          |
| 08/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.05      | 0.0507                        | 0.0487    | 0.0507                          | 12,500.00     |
| 08/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.05      | 0.0548                        | 0.0532    | 0.0548                          | 12,500.00     |
| 08/02/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.06      | 0.0655                        | 0.0633    | 0.0655                          | 5,670.00      |
| 08/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 08/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.62      | 7.6303                        | 7.6161    | 7.6303                          | 0.00          |
| 08/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 92        | 0                             | 92        | 0                               | 0.00          |
| 08/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 81        | 0                             | 81        | 0                               | 0.00          |
| 08/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 103       | 0                             | 103       | 0                               | 0.00          |
| 08/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 337       | 0                             | 337       | 0                               | 0.00          |
| 08/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 415       | 0                             | 415       | 0                               | 0.00          |
| 08/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 376       | 0                             | 376       | 0                               | 0.00          |
| 08/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 386.69    | 388.0430                      | 386.6910  | 388.0430                        | 180.00        |
| 08/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 46910     | 6                             | 46910     | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI                   | 46810     | 6                             | 46810     | 6                               | 0.00          |
| 08/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI                   | 47010     | 6                             | 47010     | 6                               | 0.00          |
| 08/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 392.51    | 393.8890                      | 392.5110  | 393.8890                        | 0.00          |
| 08/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 25110     | 4                             | 25110     | 4                               | 0.00          |
| 08/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 25010     | 4                             | 25010     | 4                               | 0.00          |
| 08/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 25210     | 4                             | 25210     | 4                               | 0.00          |
| 08/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 08/02/2012 | IGOV On 03-May-12       |        |              | Index Future           | 171.54    | 171.6230                      | 171.5360  | 171.6230                        | 514.00        |
| 08/02/2012 | IGOV On 02-August-12    |        |              | Index Future           | 174.12    | 174.2080                      | 174.1190  | 174.2080                        | 0.00          |
| 08/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 465.11    | 464.3810                      | 465.1140  | 464.3810                        | 0.00          |
| 08/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 473.80    | 473.0910                      | 473.7980  | 473.0910                        | 152.00        |
| 08/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 08/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 08/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 08/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 08/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 08/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 08/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 08/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 2,390.00      |
| 08/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 08/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.63      | 94.3700                       | 5.6300    | 94.3700                         | 0.00          |
| 08/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.66      | 94.3500                       | 5.6600    | 94.3500                         | 2,890.00      |
| 08/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.69      | 94.3200                       | 5.6900    | 94.3200                         | 0.00          |
| 08/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.77      | 94.2600                       | 5.7700    | 94.2600                         | 44,760.00     |
| 08/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.92      | 94.1300                       | 5.9200    | 94.1300                         | 940.00        |
| 08/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.06      | 93.9800                       | 6.0600    | 93.9800                         | 790.00        |
| 08/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.21      | 93.8300                       | 6.2100    | 93.8300                         | 1,250.00      |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.38      | 93.6700                       | 6.3800    | 93.6700                         | 1,700.00      |
| 08/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.56      | 93.4900                       | 6.5600    | 93.4900                         | 1,000.00      |
| 08/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.65      | 122.4311                      | 6.6460    | 122.4311                        | 10,880.00     |
| 08/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5200      | 5                             | 5200      | 5                               | 0.00          |
| 08/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5357      | 6                             | 5357      | 6                               | 0.00          |
| 08/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5043      | 5                             | 5043      | 5                               | 0.00          |
| 08/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 247       | 0                             | 247       | 0                               | 1,500.00      |
| 08/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 515       | 1                             | 515       | 1                               | 0.00          |
| 08/02/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 933       | 1                             | 933       | 1                               | 0.00          |
| 08/02/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 587       | 1                             | 587       | 1                               | 1,500.00      |
| 08/02/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1003      | 1                             | 1003      | 1                               | 1,500.00      |
| 08/02/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 3         | 0                             | 3         | 0                               | 0.00          |
| 08/02/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1576      | 1                             | 1576      | 1                               | 0.00          |
| 08/02/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 08/02/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 08/02/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.70      | 124.2784                      | 6.6950    | 124.2784                        | 0.00          |
| 08/02/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 4120      | 4                             | 4120      | 4                               | 0.00          |
| 08/02/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 3990      | 4                             | 3990      | 4                               | 0.00          |
| 08/02/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 4251      | 4                             | 4251      | 4                               | 0.00          |
| 08/02/2012 | R157 On 02-August-12    | 8.05   | Put          | Bond Future            | 164       | 0                             | 164       | 0                               | 0.00          |
| 08/02/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 198       | 0                             | 198       | 0                               | 0.00          |
| 08/02/2012 | R157 On 02-August-12    | 8.00   | Put          | Bond Future            | 180       | 0                             | 180       | 0                               | 0.00          |
| 08/02/2012 | R157 On 01-November-12  |        |              | Bond Future            | 6.74      | 119.3850                      | 6.7430    | 119.3850                        | 0.00          |
| 08/02/2012 | R157 On 01-November-12  | 7.00   | Call         | Bond Future            | 1832      | 2                             | 1832      | 2                               | 0.00          |
| 08/02/2012 | R157 On 01-November-12  | 7.05   | Call         | Bond Future            | 1917      | 2                             | 1917      | 2                               | 0.00          |
| 08/02/2012 | R157 On 01-November-12  | 6.95   | Call         | Bond Future            | 1747      | 2                             | 1747      | 2                               | 0.00          |
| 08/02/2012 | R157 On 01-November-12  | 6.95   | Put          | Bond Future            | 1162      | 1                             | 1162      | 1                               | 0.00          |
| 08/02/2012 | R157 On 01-November-12  | 7.05   | Put          | Bond Future            | 1050      | 1                             | 1050      | 1                               | 0.00          |
| 08/02/2012 | R157 On 01-November-12  | 7.00   | Put          | Bond Future            | 1106      | 1                             | 1106      | 1                               | 0.00          |
| 08/02/2012 | R157 On 07-February-13  |        |              | Bond Future            | 6.77      | 121.4791                      | 6.7710    | 121.4791                        | 0.00          |
| 08/02/2012 | R157 On 07-February-13  | 6.75   | Call         | Bond Future            | 1478      | 2                             | 1478      | 2                               | 0.00          |
| 08/02/2012 | R157 On 07-February-13  | 6.80   | Call         | Bond Future            | 1547      | 2                             | 1547      | 2                               | 0.00          |
| 08/02/2012 | R157 On 07-February-13  | 6.70   | Call         | Bond Future            | 1414      | 2                             | 1414      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1596      | 2                             | 1596      | 2                               | 0.00          |
| 08/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1473      | 1                             | 1473      | 1                               | 0.00          |
| 08/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1532      | 1                             | 1532      | 1                               | 0.00          |
| 08/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.29      | 123.1155                      | 8.2890    | 123.1155                        | 28,058.00     |
| 08/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7190      | 8                             | 7190      | 8                               | 0.00          |
| 08/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7553      | 8                             | 7553      | 8                               | 0.00          |
| 08/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6833      | 7                             | 6833      | 7                               | 0.00          |
| 08/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1282      | 1                             | 1282      | 1                               | 2,250.00      |
| 08/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2377      | 3                             | 2377      | 3                               | 750.00        |
| 08/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3907      | 4                             | 3907      | 4                               | 0.00          |
| 08/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6133      | 7                             | 6133      | 7                               | 0.00          |
| 08/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 981       | 1                             | 981       | 1                               | 2,250.00      |
| 08/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1930      | 2                             | 1930      | 2                               | 750.00        |
| 08/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3225      | 3                             | 3225      | 3                               | 0.00          |
| 08/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 797       | 1                             | 797       | 1                               | 0.00          |
| 08/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5054      | 5                             | 5054      | 5                               | 0.00          |
| 08/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 643       | 1                             | 643       | 1                               | 0.00          |
| 08/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 715       | 1                             | 715       | 1                               | 0.00          |
| 08/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.36      | 119.6816                      | 8.3570    | 119.6816                        | 0.00          |
| 08/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 7055      | 7                             | 7055      | 7                               | 0.00          |
| 08/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7333      | 8                             | 7333      | 8                               | 0.00          |
| 08/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4540      | 5                             | 4540      | 5                               | 8,750.00      |
| 08/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6781      | 7                             | 6781      | 7                               | 0.00          |
| 08/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3649      | 3                             | 3649      | 3                               | 0.00          |
| 08/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5542      | 5                             | 5542      | 5                               | 0.00          |
| 08/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3310      | 3                             | 3310      | 3                               | 0.00          |
| 08/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3476      | 3                             | 3476      | 3                               | 0.00          |
| 08/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.42      | 121.5317                      | 8.4240    | 121.5317                        | 0.00          |
| 08/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7715      | 8                             | 7715      | 8                               | 0.00          |
| 08/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7460      | 8                             | 7460      | 8                               | 0.00          |
| 08/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7975      | 8                             | 7975      | 8                               | 0.00          |
| 08/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4608      | 4                             | 4608      | 4                               | 0.00          |
| 08/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4975      | 5                             | 4975      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4788      | 4                             | 4788      | 4                               | 0.00          |
| 08/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.49      | 118.3572                      | 8.4880    | 118.3572                        | 0.00          |
| 08/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 7023      | 7                             | 7023      | 7                               | 0.00          |
| 08/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 7254      | 8                             | 7254      | 8                               | 0.00          |
| 08/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6802      | 7                             | 6802      | 7                               | 0.00          |
| 08/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7144      | 7                             | 7144      | 7                               | 0.00          |
| 08/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6700      | 6                             | 6700      | 6                               | 0.00          |
| 08/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6915      | 7                             | 6915      | 7                               | 0.00          |
| 08/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.63    | 215.6807                      | 215.6335  | 215.6807                        | 0.00          |
| 08/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 634       | 1                             | 634       | 1                               | 0.00          |
| 08/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 584       | 1                             | 584       | 1                               | 0.00          |
| 08/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 684       | 1                             | 684       | 1                               | 0.00          |
| 08/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 254.88    | 254.8829                      | 254.8756  | 254.8829                        | 1,005.00      |
| 08/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 3876      | 4                             | 3876      | 4                               | 0.00          |
| 08/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 3826      | 4                             | 3826      | 4                               | 0.00          |
| 08/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 3926      | 4                             | 3926      | 4                               | 0.00          |
| 08/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.18      | 109.5676                      | 6.1820    | 109.5676                        | 968.00        |
| 08/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3798      | 4                             | 3798      | 4                               | 0.00          |
| 08/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3680      | 4                             | 3680      | 4                               | 0.00          |
| 08/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3916      | 4                             | 3916      | 4                               | 0.00          |
| 08/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 08/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 08/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.19      | 106.8088                      | 6.1920    | 106.8088                        | 0.00          |
| 08/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2992      | 3                             | 2992      | 3                               | 0.00          |
| 08/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3090      | 3                             | 3090      | 3                               | 0.00          |
| 08/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2894      | 3                             | 2894      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 108       | 0                             | 108       | 0                               | 0.00          |
| 08/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 08/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 08/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.18      | 108.4573                      | 6.1830    | 108.4573                        | 0.00          |
| 08/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1301      | 1                             | 1301      | 1                               | 0.00          |
| 08/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1365      | 1                             | 1365      | 1                               | 0.00          |
| 08/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1239      | 1                             | 1239      | 1                               | 0.00          |
| 08/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 700       | 1                             | 700       | 1                               | 0.00          |
| 08/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 625       | 1                             | 625       | 1                               | 0.00          |
| 08/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 661       | 1                             | 661       | 1                               | 0.00          |
| 08/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.12      | 105.9411                      | 6.1230    | 105.9411                        | 0.00          |
| 08/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1091      | 1                             | 1091      | 1                               | 0.00          |
| 08/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1041      | 1                             | 1041      | 1                               | 0.00          |
| 08/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1141      | 1                             | 1141      | 1                               | 0.00          |
| 08/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 826       | 1                             | 826       | 1                               | 0.00          |
| 08/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 904       | 1                             | 904       | 1                               | 0.00          |
| 08/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 08/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 189.88    | 189.8770                      | 189.8753  | 189.8770                        | 37,020.00     |
| 08/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 75        | 0                             | 75        | 0                               | 0.00          |
| 08/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 175       | 0                             | 175       | 0                               | 0.00          |
| 08/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 125       | 0                             | 125       | 0                               | 0.00          |
| 08/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.30      | 105.5991                      | 7.2980    | 105.5991                        | 3,536.00      |
| 08/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6281      | 7                             | 6281      | 7                               | 0.00          |
| 08/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6485      | 7                             | 6485      | 7                               | 0.00          |
| 08/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6078      | 6                             | 6078      | 6                               | 0.00          |
| 08/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 581       | 1                             | 581       | 1                               | 4,200.00      |
| 08/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2604      | 3                             | 2604      | 3                               | 0.00          |
| 08/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 833       | 1                             | 833       | 1                               | 1,400.00      |
| 08/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1524      | 2                             | 1524      | 2                               | 0.00          |
| 08/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 846       | 1                             | 846       | 1                               | 1,400.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 385       | 0                             | 385       | 0                               | 4,200.00      |
| 08/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1499      | 1                             | 1499      | 1                               | 0.00          |
| 08/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 08/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1926      | 2                             | 1926      | 2                               | 0.00          |
| 08/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 08/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 08/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.37      | 107.1891                      | 7.3670    | 107.1891                        | 0.00          |
| 08/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5240      | 5                             | 5240      | 5                               | 0.00          |
| 08/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5077      | 5                             | 5077      | 5                               | 0.00          |
| 08/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5405      | 6                             | 5405      | 6                               | 0.00          |
| 08/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 481       | 0                             | 481       | 0                               | 0.00          |
| 08/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 558       | 1                             | 558       | 1                               | 0.00          |
| 08/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 518       | 0                             | 518       | 0                               | 0.00          |
| 08/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.44      | 104.6796                      | 7.4380    | 104.6796                        | 0.00          |
| 08/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3078      | 3                             | 3078      | 3                               | 0.00          |
| 08/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2957      | 3                             | 2957      | 3                               | 0.00          |
| 08/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3201      | 3                             | 3201      | 3                               | 0.00          |
| 08/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1731      | 2                             | 1731      | 2                               | 0.00          |
| 08/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1891      | 2                             | 1891      | 2                               | 0.00          |
| 08/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1810      | 2                             | 1810      | 2                               | 0.00          |
| 08/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.51      | 106.5184                      | 7.5050    | 106.5184                        | 0.00          |
| 08/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1053      | 1                             | 1053      | 1                               | 0.00          |
| 08/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1001      | 1                             | 1001      | 1                               | 0.00          |
| 08/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1110      | 1                             | 1110      | 1                               | 0.00          |
| 08/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4906      | 5                             | 4906      | 5                               | 0.00          |
| 08/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5205      | 5                             | 5205      | 5                               | 0.00          |
| 08/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5053      | 5                             | 5053      | 5                               | 0.00          |
| 08/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.59      | 105.3879                      | 7.5940    | 105.3879                        | 3,150.00      |
| 08/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5881      | 6                             | 5881      | 6                               | 0.00          |
| 08/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6109      | 6                             | 6109      | 6                               | 0.00          |
| 08/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 335       | 0                             | 335       | 0                               | 550.00        |
| 08/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1849      | 2                             | 1849      | 2                               | 0.00          |
| 08/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5655      | 6                             | 5655      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 103       | 0                             | 103       | 0                               | 0.00          |
| 08/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3480      | 3                             | 3480      | 3                               | 0.00          |
| 08/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 1042      | 1                             | 1042      | 1                               | 550.00        |
| 08/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 74        | 0                             | 74        | 0                               | 0.00          |
| 08/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 87        | 0                             | 87        | 0                               | 0.00          |
| 08/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.67      | 102.9487                      | 7.6690    | 102.9487                        | 0.00          |
| 08/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5090      | 5                             | 5090      | 5                               | 0.00          |
| 08/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5264      | 5                             | 5264      | 5                               | 0.00          |
| 08/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4911      | 5                             | 4911      | 5                               | 0.00          |
| 08/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1083      | 1                             | 1083      | 1                               | 0.00          |
| 08/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 959       | 1                             | 959       | 1                               | 0.00          |
| 08/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 08/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.74      | 104.5328                      | 7.7420    | 104.5328                        | 0.00          |
| 08/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3630      | 4                             | 3630      | 4                               | 0.00          |
| 08/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3771      | 4                             | 3771      | 4                               | 0.00          |
| 08/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3492      | 4                             | 3492      | 4                               | 0.00          |
| 08/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2491      | 2                             | 2491      | 2                               | 0.00          |
| 08/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2293      | 2                             | 2293      | 2                               | 0.00          |
| 08/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2390      | 2                             | 2390      | 2                               | 0.00          |
| 08/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.81      | 102.3315                      | 7.8100    | 102.3315                        | 0.00          |
| 08/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3805      | 4                             | 3805      | 4                               | 0.00          |
| 08/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3935      | 4                             | 3935      | 4                               | 0.00          |
| 08/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3676      | 4                             | 3676      | 4                               | 0.00          |
| 08/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 3027      | 3                             | 3027      | 3                               | 0.00          |
| 08/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2825      | 3                             | 2825      | 3                               | 0.00          |
| 08/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2925      | 3                             | 2925      | 3                               | 0.00          |
| 08/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.09      | 104.6540                      | 6.0900    | 104.6540                        | 300.00        |
| 08/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2232      | 2                             | 2232      | 2                               | 0.00          |
| 08/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2310      | 2                             | 2310      | 2                               | 0.00          |
| 08/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2154      | 2                             | 2154      | 2                               | 0.00          |
| 08/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 08/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 08/02/2012 | R206 On 03-May-12      | 7.50   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.09      | 102.4664                      | 6.0910    | 102.4664                        | 0.00          |
| 08/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1644      | 2                             | 1644      | 2                               | 0.00          |
| 08/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1584      | 2                             | 1584      | 2                               | 0.00          |
| 08/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1704      | 2                             | 1704      | 2                               | 0.00          |
| 08/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 08/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 74        | 0                             | 74        | 0                               | 0.00          |
| 08/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 08/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 6.05      | 104.0457                      | 6.0450    | 104.0457                        | 0.00          |
| 08/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 471       | 1                             | 471       | 1                               | 0.00          |
| 08/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 443       | 0                             | 443       | 0                               | 0.00          |
| 08/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 502       | 1                             | 502       | 1                               | 0.00          |
| 08/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 496       | 0                             | 496       | 0                               | 0.00          |
| 08/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 08/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 523       | 0                             | 523       | 0                               | 0.00          |
| 08/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.88      | 102.1008                      | 5.8830    | 102.1008                        | 0.00          |
| 08/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 522       | 1                             | 522       | 1                               | 0.00          |
| 08/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 497       | 1                             | 497       | 1                               | 0.00          |
| 08/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 547       | 1                             | 547       | 1                               | 0.00          |
| 08/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 397       | 0                             | 397       | 0                               | 0.00          |
| 08/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 437       | 0                             | 437       | 0                               | 0.00          |
| 08/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 417       | 0                             | 417       | 0                               | 0.00          |
| 08/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.83      | 99.1972                       | 7.8300    | 99.1972                         | 24,945.00     |
| 08/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5188      | 5                             | 5188      | 5                               | 0.00          |
| 08/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5420      | 6                             | 5420      | 6                               | 0.00          |
| 08/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4955      | 5                             | 4955      | 5                               | 0.00          |
| 08/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 697       | 1                             | 697       | 1                               | 2,400.00      |
| 08/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1093      | 1                             | 1093      | 1                               | 800.00        |
| 08/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2088      | 2                             | 2088      | 2                               | 0.00          |
| 08/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3204      | 3                             | 3204      | 3                               | 0.00          |
| 08/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 626       | 1                             | 626       | 1                               | 2,400.00      |
| 08/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 1145      | 1                             | 1145      | 1                               | 800.00        |
| 08/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 2104      | 2                             | 2104      | 2                               | 0.00          |
| 08/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 250       | 0                             | 250       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2846      | 3                             | 2846      | 3                               | 0.00          |
| 08/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 193       | 0                             | 193       | 0                               | 0.00          |
| 08/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 08/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.91      | 97.0533                       | 7.9070    | 97.0533                         | 0.00          |
| 08/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5593      | 6                             | 5593      | 6                               | 0.00          |
| 08/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5778      | 6                             | 5778      | 6                               | 0.00          |
| 08/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5404      | 6                             | 5404      | 6                               | 0.00          |
| 08/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1225      | 1                             | 1225      | 1                               | 0.00          |
| 08/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1088      | 1                             | 1088      | 1                               | 0.00          |
| 08/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1158      | 1                             | 1158      | 1                               | 0.00          |
| 08/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.98      | 98.5512                       | 7.9790    | 98.5512                         | 0.00          |
| 08/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4076      | 4                             | 4076      | 4                               | 0.00          |
| 08/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4228      | 4                             | 4228      | 4                               | 0.00          |
| 08/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3927      | 4                             | 3927      | 4                               | 0.00          |
| 08/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2773      | 3                             | 2773      | 3                               | 0.00          |
| 08/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2557      | 2                             | 2557      | 2                               | 0.00          |
| 08/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2663      | 3                             | 2663      | 3                               | 0.00          |
| 08/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.05      | 96.6335                       | 8.0490    | 96.6335                         | 0.00          |
| 08/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4300      | 4                             | 4300      | 4                               | 0.00          |
| 08/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4442      | 5                             | 4442      | 5                               | 0.00          |
| 08/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4159      | 4                             | 4159      | 4                               | 0.00          |
| 08/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3394      | 3                             | 3394      | 3                               | 0.00          |
| 08/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3174      | 3                             | 3174      | 3                               | 0.00          |
| 08/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3283      | 3                             | 3283      | 3                               | 0.00          |
| 08/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.88      | 93.8197                       | 7.8760    | 93.8197                         | 9,194.00      |
| 08/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6608      | 7                             | 6608      | 7                               | 0.00          |
| 08/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6864      | 7                             | 6864      | 7                               | 0.00          |
| 08/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6355      | 7                             | 6355      | 7                               | 0.00          |
| 08/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 772       | 1                             | 772       | 1                               | 3,000.00      |
| 08/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1205      | 1                             | 1205      | 1                               | 1,000.00      |
| 08/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2283      | 2                             | 2283      | 2                               | 0.00          |
| 08/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3485      | 4                             | 3485      | 4                               | 0.00          |
| 08/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 684       | 1                             | 684       | 1                               | 3,000.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1242      | 1                             | 1242      | 1                               | 1,000.00      |
| 08/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2273      | 2                             | 2273      | 2                               | 0.00          |
| 08/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 08/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3073      | 3                             | 3073      | 3                               | 0.00          |
| 08/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 118       | 0                             | 118       | 0                               | 0.00          |
| 08/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 136       | 0                             | 136       | 0                               | 0.00          |
| 08/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.95      | 95.2338                       | 7.9450    | 95.2338                         | 0.00          |
| 08/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5882      | 6                             | 5882      | 6                               | 0.00          |
| 08/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5680      | 6                             | 5680      | 6                               | 0.00          |
| 08/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6086      | 6                             | 6086      | 6                               | 0.00          |
| 08/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1225      | 1                             | 1225      | 1                               | 0.00          |
| 08/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1370      | 1                             | 1370      | 1                               | 0.00          |
| 08/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1296      | 1                             | 1296      | 1                               | 0.00          |
| 08/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.01      | 93.3029                       | 8.0130    | 93.3029                         | 0.00          |
| 08/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4353      | 4                             | 4353      | 4                               | 0.00          |
| 08/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4193      | 4                             | 4193      | 4                               | 0.00          |
| 08/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4515      | 5                             | 4515      | 5                               | 0.00          |
| 08/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2887      | 3                             | 2887      | 3                               | 0.00          |
| 08/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3128      | 3                             | 3128      | 3                               | 0.00          |
| 08/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 3006      | 3                             | 3006      | 3                               | 0.00          |
| 08/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.08      | 94.9388                       | 8.0770    | 94.9388                         | 0.00          |
| 08/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3924      | 4                             | 3924      | 4                               | 0.00          |
| 08/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3789      | 4                             | 3789      | 4                               | 0.00          |
| 08/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4066      | 4                             | 4066      | 4                               | 0.00          |
| 08/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4217      | 4                             | 4217      | 4                               | 0.00          |
| 08/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4502      | 4                             | 4502      | 4                               | 0.00          |
| 08/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4355      | 4                             | 4355      | 4                               | 0.00          |
| 08/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.75      | 76.3500                       | 8.7510    | 76.3500                         | 2,042.00      |
| 08/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3566      | 4                             | 3566      | 4                               | 0.00          |
| 08/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3330      | 4                             | 3330      | 4                               | 0.00          |
| 08/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3810      | 4                             | 3810      | 4                               | 0.00          |
| 08/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 08/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1773      | 2                             | 1773      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1626      | 1                             | 1626      | 1                               | 0.00          |
| 08/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.81      | 77.4994                       | 8.8130    | 77.4994                         | 0.00          |
| 08/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6340      | 7                             | 6340      | 7                               | 0.00          |
| 08/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6566      | 7                             | 6566      | 7                               | 0.00          |
| 08/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 6116      | 6                             | 6116      | 6                               | 0.00          |
| 08/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3171      | 3                             | 3171      | 3                               | 0.00          |
| 08/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2890      | 3                             | 2890      | 3                               | 0.00          |
| 08/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3028      | 3                             | 3028      | 3                               | 0.00          |
| 08/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.87      | 75.5496                       | 8.8740    | 75.5496                         | 0.00          |
| 08/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5987      | 6                             | 5987      | 6                               | 0.00          |
| 08/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 6188      | 7                             | 6188      | 7                               | 0.00          |
| 08/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5788      | 6                             | 5788      | 6                               | 0.00          |
| 08/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5201      | 5                             | 5201      | 5                               | 0.00          |
| 08/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4841      | 5                             | 4841      | 5                               | 0.00          |
| 08/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5019      | 5                             | 5019      | 5                               | 0.00          |
| 08/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.93      | 76.8752                       | 8.9340    | 76.8752                         | 0.00          |
| 08/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6643      | 7                             | 6643      | 7                               | 0.00          |
| 08/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6837      | 7                             | 6837      | 7                               | 0.00          |
| 08/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6450      | 7                             | 6450      | 7                               | 0.00          |
| 08/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6327      | 6                             | 6327      | 6                               | 0.00          |
| 08/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5955      | 6                             | 5955      | 6                               | 0.00          |
| 08/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6139      | 6                             | 6139      | 6                               | 0.00          |
| 08/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.90    | 139.8972                      | 139.8965  | 139.8972                        | 820.00        |
| 08/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 896       | 1                             | 896       | 1                               | 0.00          |
| 08/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 946       | 1                             | 946       | 1                               | 0.00          |
| 08/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 846       | 1                             | 846       | 1                               | 0.00          |
| 08/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.68    | 118.6921                      | 118.6768  | 118.6921                        | 480.00        |
| 08/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 477       | 0                             | 477       | 0                               | 0.00          |
| 08/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 427       | 0                             | 427       | 0                               | 0.00          |
| 08/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 527       | 1                             | 527       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 116.68    | 116.8892                      | 116.6814  | 116.8892                        | 2,827.00      |
| 08/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 1381      | 2                             | 1381      | 2                               | 0.00          |
| 08/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 1431      | 2                             | 1431      | 2                               | 0.00          |
| 08/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 1331      | 2                             | 1331      | 2                               | 0.00          |
| 08/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 08/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.71      | 86.3145                       | 8.7050    | 86.3145                         | 92.00         |
| 08/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 5186      | 6                             | 5186      | 6                               | 0.00          |
| 08/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5472      | 6                             | 5472      | 6                               | 0.00          |
| 08/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4906      | 5                             | 4906      | 5                               | 0.00          |
| 08/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 1039      | 1                             | 1039      | 1                               | 0.00          |
| 08/02/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 856       | 1                             | 856       | 1                               | 0.00          |
| 08/02/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 943       | 1                             | 943       | 1                               | 0.00          |
| 08/02/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.77      | 87.6149                       | 8.7700    | 87.6149                         | 0.00          |
| 08/02/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6619      | 7                             | 6619      | 7                               | 0.00          |
| 08/02/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6856      | 7                             | 6856      | 7                               | 0.00          |
| 08/02/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6385      | 7                             | 6385      | 7                               | 0.00          |
| 08/02/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 3055      | 3                             | 3055      | 3                               | 0.00          |
| 08/02/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2780      | 2                             | 2780      | 2                               | 0.00          |
| 08/02/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2914      | 3                             | 2914      | 3                               | 0.00          |
| 08/02/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.84      | 85.4214                       | 8.8360    | 85.4214                         | 0.00          |
| 08/02/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 6178      | 7                             | 6178      | 7                               | 0.00          |
| 08/02/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6387      | 7                             | 6387      | 7                               | 0.00          |
| 08/02/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5973      | 6                             | 5973      | 6                               | 0.00          |
| 08/02/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 5082      | 5                             | 5082      | 5                               | 0.00          |
| 08/02/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4727      | 4                             | 4727      | 4                               | 0.00          |
| 08/02/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4901      | 5                             | 4901      | 5                               | 0.00          |
| 08/02/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.90      | 86.9205                       | 8.9040    | 86.9205                         | 0.00          |
| 08/02/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 6777      | 7                             | 6777      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6978      | 7                             | 6978      | 7                               | 0.00          |
| 08/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6578      | 7                             | 6578      | 7                               | 0.00          |
| 08/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 6222      | 6                             | 6222      | 6                               | 0.00          |
| 08/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5856      | 6                             | 5856      | 6                               | 0.00          |
| 08/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 6037      | 6                             | 6037      | 6                               | 0.00          |
| 09/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 423.15    | 424.4900                      | 423.1470  | 424.4900                        | 16.00         |
| 09/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 429.51    | 430.8800                      | 429.5060  | 430.8800                        | 0.00          |
| 09/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 384.87    | 385.9930                      | 384.8720  | 385.9930                        | 914.00        |
| 09/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 390.66    | 391.8030                      | 390.6570  | 391.8030                        | 118.00        |
| 09/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C197 On 07-December-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 |
|------------|------------------|--------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | C201             | On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C202             | On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C203             | On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C204             | On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C206             | On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C207             | On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C208             | On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C209             | On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 09/02/2012 | C210             | On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C211             | On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C212             | On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C213             | On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | C214             | On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | CAAN             | On 30-March-12     |        |              | Can-Do Future      | 0.07      | 0.0653                        | 0.0686    | 0.0653                          | 0.00          |
| 09/02/2012 | CAAO             | On 30-March-12     |        |              | Can-Do Future      | 0.21      | 0.2200                        | 0.2098    | 0.2200                          | 100,000.00    |
| 09/02/2012 | CAAT             | On 29-February-12  |        |              | Can-Do Future      | 0.02      | 0.0169                        | 0.0183    | 0.0169                          | 12,500.00     |
| 09/02/2012 | CAAV             | On 29-February-12  |        |              | Can-Do Future      | 0.16      | 0.1824                        | 0.1610    | 0.1824                          | 12,987.00     |
| 09/02/2012 | CAAW             | On 20-April-12     |        |              | Any day expiry     | 7.67      | 7.6410                        | 7.6688    | 7.6410                          | 0.00          |
| 09/02/2012 | CAAW             | On 20-April-12     | 8.10   | Call         | Any day expiry     | 94        | 0                             | 94        | 0                               | 0.00          |
| 09/02/2012 | CAAW             | On 20-April-12     | 8.05   | Call         | Any day expiry     | 103       | 0                             | 103       | 0                               | 0.00          |
| 09/02/2012 | CAAW             | On 20-April-12     | 8.15   | Call         | Any day expiry     | 86        | 0                             | 86        | 0                               | 0.00          |
| 09/02/2012 | CAAW             | On 20-April-12     | 8.15   | Put          | Any day expiry     | 567       | 1                             | 567       | 1                               | 0.00          |
| 09/02/2012 | CAAW             | On 20-April-12     | 8.05   | Put          | Any day expiry     | 484       | 1                             | 484       | 1                               | 0.00          |
| 09/02/2012 | CAAW             | On 20-April-12     | 8.10   | Put          | Any day expiry     | 525       | 1                             | 525       | 1                               | 0.00          |
| 09/02/2012 | CAAX             | On 30-March-12     |        |              | Can-Do Future      | 0.05      | 0.0487                        | 0.0516    | 0.0487                          | 12,500.00     |
| 09/02/2012 | CAAY             | On 30-April-12     |        |              | Can-Do Future      | 0.06      | 0.0532                        | 0.0560    | 0.0532                          | 12,500.00     |
| 09/02/2012 | CAAZ             | On 18-June-12      |        |              | Can-Do Future      | 0.07      | 0.0633                        | 0.0673    | 0.0633                          | 5,670.00      |
| 09/02/2012 | CES1             | On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | CS23             | On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | CS26             | On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | CS33             | On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 09/02/2012 | DAAA             | On 29-March-12     |        |              | Any day expiry     | 7.64      | 7.6161                        | 7.6439    | 7.6161                          | 0.00          |
| 09/02/2012 | DAAA             | On 29-March-12     | 7.90   | Call         | Any day expiry     | 94        | 0                             | 94        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry         | 84        | 0                             | 84        | 0                               | 0.00          |
| 09/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry         | 107       | 0                             | 107       | 0                               | 0.00          |
| 09/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry         | 313       | 0                             | 313       | 0                               | 0.00          |
| 09/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry         | 390       | 0                             | 390       | 0                               | 0.00          |
| 09/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry         | 350       | 0                             | 350       | 0                               | 0.00          |
| 09/02/2012 | GOVI On 03-May-12       |        |              | GOVI                   | 385.62    | 386.6910                      | 385.6180  | 386.6910                        | 180.00        |
| 09/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI                   | 36180     | 5                             | 36180     | 5                               | 0.00          |
| 09/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI                   | 36080     | 5                             | 36080     | 5                               | 0.00          |
| 09/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI                   | 36280     | 5                             | 36280     | 5                               | 0.00          |
| 09/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 391.41    | 392.5110                      | 391.4140  | 392.5110                        | 0.00          |
| 09/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 14140     | 3                             | 14140     | 3                               | 0.00          |
| 09/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 14040     | 3                             | 14040     | 3                               | 0.00          |
| 09/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 14240     | 3                             | 14240     | 3                               | 0.00          |
| 09/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 09/02/2012 | IGOV On 03-May-12       |        |              | Index Future           | 169.82    | 171.5360                      | 169.8180  | 171.5360                        | 514.00        |
| 09/02/2012 | IGOV On 02-August-12    |        |              | Index Future           | 172.37    | 174.1190                      | 172.3710  | 174.1190                        | 0.00          |
| 09/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 465.11    | 465.1140                      | 465.1140  | 465.1140                        | 0.00          |
| 09/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 473.80    | 473.7980                      | 473.7980  | 473.7980                        | 152.00        |
| 09/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 09/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 09/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 09/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 09/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 09/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 09/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 09/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 2,390.00      |
| 09/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.63      | 94.3700                       | 5.6300    | 94.3700                         | 0.00          |
| 09/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.66      | 94.3400                       | 5.6600    | 94.3400                         | 2,890.00      |
| 09/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.69      | 94.3100                       | 5.6900    | 94.3100                         | 0.00          |
| 09/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.77      | 94.2300                       | 5.7700    | 94.2300                         | 44,760.00     |
| 09/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.91      | 94.0800                       | 5.9100    | 94.0800                         | 940.00        |
| 09/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.07      | 93.9400                       | 6.0700    | 93.9400                         | 790.00        |
| 09/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.25      | 93.7900                       | 6.2500    | 93.7900                         | 1,250.00      |
| 09/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.41      | 93.6200                       | 6.4100    | 93.6200                         | 1,700.00      |
| 09/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.60      | 93.4400                       | 6.6000    | 93.4400                         | 1,000.00      |
| 09/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.69      | 122.2610                      | 6.6880    | 122.2610                        | 10,880.00     |
| 09/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5061      | 5                             | 5061      | 5                               | 0.00          |
| 09/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5217      | 5                             | 5217      | 5                               | 0.00          |
| 09/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4904      | 5                             | 4904      | 5                               | 0.00          |
| 09/02/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 850       | 1                             | 850       | 1                               | 0.00          |
| 09/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 213       | 0                             | 213       | 0                               | 1,500.00      |
| 09/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 458       | 1                             | 458       | 1                               | 0.00          |
| 09/02/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1086      | 1                             | 1086      | 1                               | 1,500.00      |
| 09/02/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 644       | 1                             | 644       | 1                               | 1,500.00      |
| 09/02/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 4         | 0                             | 4         | 0                               | 0.00          |
| 09/02/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1682      | 2                             | 1682      | 2                               | 0.00          |
| 09/02/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 09/02/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 3         | 0                             | 3         | 0                               | 0.00          |
| 09/02/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.74      | 124.1024                      | 6.7420    | 124.1024                        | 0.00          |
| 09/02/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 3990      | 4                             | 3990      | 4                               | 0.00          |
| 09/02/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 4120      | 4                             | 4120      | 4                               | 0.00          |
| 09/02/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 3862      | 4                             | 3862      | 4                               | 0.00          |
| 09/02/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 215       | 0                             | 215       | 0                               | 0.00          |
| 09/02/2012 | R157 On 02-August-12    | 8.05   | Put          | Bond Future            | 178       | 0                             | 178       | 0                               | 0.00          |
| 09/02/2012 | R157 On 02-August-12    | 8.00   | Put          | Bond Future            | 195       | 0                             | 195       | 0                               | 0.00          |
| 09/02/2012 | R157 On 01-November-12  |        |              | Bond Future            | 6.79      | 119.2090                      | 6.7900    | 119.2090                        | 0.00          |
| 09/02/2012 | R157 On 01-November-12  | 7.00   | Call         | Bond Future            | 1752      | 2                             | 1752      | 2                               | 0.00          |
| 09/02/2012 | R157 On 01-November-12  | 6.95   | Call         | Bond Future            | 1669      | 2                             | 1669      | 2                               | 0.00          |
| 09/02/2012 | R157 On 01-November-12  | 7.05   | Call         | Bond Future            | 1835      | 2                             | 1835      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1102      | 1                             | 1102      | 1                               | 0.00          |
| 09/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1217      | 1                             | 1217      | 1                               | 0.00          |
| 09/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1159      | 1                             | 1159      | 1                               | 0.00          |
| 09/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.83      | 121.2966                      | 6.8280    | 121.2966                        | 0.00          |
| 09/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1404      | 1                             | 1404      | 1                               | 0.00          |
| 09/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1471      | 2                             | 1471      | 2                               | 0.00          |
| 09/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1342      | 1                             | 1342      | 1                               | 0.00          |
| 09/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1671      | 2                             | 1671      | 2                               | 0.00          |
| 09/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1543      | 1                             | 1543      | 1                               | 0.00          |
| 09/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1604      | 2                             | 1604      | 2                               | 0.00          |
| 09/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.35      | 122.5064                      | 8.3450    | 122.5064                        | 28,058.00     |
| 09/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6747      | 7                             | 6747      | 7                               | 0.00          |
| 09/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7102      | 8                             | 7102      | 8                               | 0.00          |
| 09/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6397      | 7                             | 6397      | 7                               | 0.00          |
| 09/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1116      | 1                             | 1116      | 1                               | 2,250.00      |
| 09/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 5716      | 6                             | 5716      | 6                               | 0.00          |
| 09/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2124      | 2                             | 2124      | 2                               | 750.00        |
| 09/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3570      | 4                             | 3570      | 4                               | 0.00          |
| 09/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 2123      | 2                             | 2123      | 2                               | 750.00        |
| 09/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 1093      | 1                             | 1093      | 1                               | 2,250.00      |
| 09/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3501      | 3                             | 3501      | 3                               | 0.00          |
| 09/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 890       | 1                             | 890       | 1                               | 0.00          |
| 09/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5417      | 5                             | 5417      | 5                               | 0.00          |
| 09/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 721       | 1                             | 721       | 1                               | 0.00          |
| 09/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 802       | 1                             | 802       | 1                               | 0.00          |
| 09/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.42      | 119.0648                      | 8.4150    | 119.0648                        | 0.00          |
| 09/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6705      | 7                             | 6705      | 7                               | 0.00          |
| 09/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6976      | 7                             | 6976      | 7                               | 0.00          |
| 09/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6439      | 7                             | 6439      | 7                               | 0.00          |
| 09/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4268      | 5                             | 4268      | 5                               | 8,750.00      |
| 09/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3845      | 4                             | 3845      | 4                               | 0.00          |
| 09/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5809      | 6                             | 5809      | 6                               | 0.00          |
| 09/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3491      | 3                             | 3491      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3664      | 3                             | 3664      | 3                               | 0.00          |
| 09/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.48      | 120.8984                      | 8.4820    | 120.8984                        | 0.00          |
| 09/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7390      | 8                             | 7390      | 8                               | 0.00          |
| 09/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7643      | 8                             | 7643      | 8                               | 0.00          |
| 09/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7141      | 7                             | 7141      | 7                               | 0.00          |
| 09/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 5184      | 5                             | 5184      | 5                               | 0.00          |
| 09/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4805      | 5                             | 4805      | 5                               | 0.00          |
| 09/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4991      | 5                             | 4991      | 5                               | 0.00          |
| 09/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.55      | 117.7176                      | 8.5500    | 117.7176                        | 0.00          |
| 09/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6722      | 7                             | 6722      | 7                               | 0.00          |
| 09/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6948      | 7                             | 6948      | 7                               | 0.00          |
| 09/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6506      | 7                             | 6506      | 7                               | 0.00          |
| 09/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7402      | 7                             | 7402      | 7                               | 0.00          |
| 09/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6948      | 7                             | 6948      | 7                               | 0.00          |
| 09/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7169      | 7                             | 7169      | 7                               | 0.00          |
| 09/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.62    | 215.6335                      | 215.6189  | 215.6335                        | 0.00          |
| 09/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 09/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 569       | 1                             | 569       | 1                               | 0.00          |
| 09/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 669       | 1                             | 669       | 1                               | 0.00          |
| 09/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.09    | 254.8756                      | 252.0919  | 254.8756                        | 1,005.00      |
| 09/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1092      | 4                             | 1092      | 4                               | 0.00          |
| 09/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1042      | 4                             | 1042      | 4                               | 0.00          |
| 09/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1142      | 4                             | 1142      | 4                               | 0.00          |
| 09/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.22      | 109.4361                      | 6.2200    | 109.4361                        | 968.00        |
| 09/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3704      | 4                             | 3704      | 4                               | 0.00          |
| 09/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3822      | 4                             | 3822      | 4                               | 0.00          |
| 09/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3586      | 4                             | 3586      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 09/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 09/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.24      | 106.6735                      | 6.2350    | 106.6735                        | 0.00          |
| 09/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2903      | 3                             | 2903      | 3                               | 0.00          |
| 09/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2806      | 3                             | 2806      | 3                               | 0.00          |
| 09/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3001      | 3                             | 3001      | 3                               | 0.00          |
| 09/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 09/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 117       | 0                             | 117       | 0                               | 0.00          |
| 09/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 09/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.23      | 108.3214                      | 6.2250    | 108.3214                        | 0.00          |
| 09/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1248      | 1                             | 1248      | 1                               | 0.00          |
| 09/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1187      | 1                             | 1187      | 1                               | 0.00          |
| 09/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1311      | 1                             | 1311      | 1                               | 0.00          |
| 09/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 656       | 1                             | 656       | 1                               | 0.00          |
| 09/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 733       | 1                             | 733       | 1                               | 0.00          |
| 09/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 693       | 1                             | 693       | 1                               | 0.00          |
| 09/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.18      | 105.8003                      | 6.1770    | 105.8003                        | 0.00          |
| 09/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1038      | 1                             | 1038      | 1                               | 0.00          |
| 09/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 990       | 1                             | 990       | 1                               | 0.00          |
| 09/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1087      | 1                             | 1087      | 1                               | 0.00          |
| 09/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 868       | 1                             | 868       | 1                               | 0.00          |
| 09/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 949       | 1                             | 949       | 1                               | 0.00          |
| 09/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 908       | 1                             | 908       | 1                               | 0.00          |
| 09/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 187.49    | 189.8753                      | 187.4856  | 189.8753                        | 37,020.00     |
| 09/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 2464      | 0                             | 2464      | 0                               | 0.00          |
| 09/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 2564      | 0                             | 2564      | 0                               | 0.00          |
| 09/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 2514      | 0                             | 2514      | 0                               | 0.00          |
| 09/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.33      | 105.3524                      | 7.3340    | 105.3524                        | 3,536.00      |
| 09/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6122      | 6                             | 6122      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6326      | 6                             | 6326      | 6                               | 0.00          |
| 09/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5919      | 6                             | 5919      | 6                               | 0.00          |
| 09/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 525       | 1                             | 525       | 1                               | 4,200.00      |
| 09/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 762       | 1                             | 762       | 1                               | 1,400.00      |
| 09/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1423      | 2                             | 1423      | 2                               | 0.00          |
| 09/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2475      | 3                             | 2475      | 3                               | 0.00          |
| 09/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 417       | 0                             | 417       | 0                               | 4,200.00      |
| 09/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 906       | 1                             | 906       | 1                               | 1,400.00      |
| 09/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1589      | 1                             | 1589      | 1                               | 0.00          |
| 09/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 09/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 2032      | 2                             | 2032      | 2                               | 0.00          |
| 09/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 09/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 09/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.41      | 106.9400                      | 7.4060    | 106.9400                        | 0.00          |
| 09/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5099      | 5                             | 5099      | 5                               | 0.00          |
| 09/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5262      | 5                             | 5262      | 5                               | 0.00          |
| 09/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4937      | 5                             | 4937      | 5                               | 0.00          |
| 09/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 585       | 1                             | 585       | 1                               | 0.00          |
| 09/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 505       | 0                             | 505       | 0                               | 0.00          |
| 09/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 544       | 1                             | 544       | 1                               | 0.00          |
| 09/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.48      | 104.4294                      | 7.4760    | 104.4294                        | 0.00          |
| 09/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2982      | 3                             | 2982      | 3                               | 0.00          |
| 09/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3102      | 3                             | 3102      | 3                               | 0.00          |
| 09/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2863      | 3                             | 2863      | 3                               | 0.00          |
| 09/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1952      | 2                             | 1952      | 2                               | 0.00          |
| 09/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1788      | 2                             | 1788      | 2                               | 0.00          |
| 09/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1869      | 2                             | 1869      | 2                               | 0.00          |
| 09/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.55      | 106.2537                      | 7.5470    | 106.2537                        | 0.00          |
| 09/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1005      | 1                             | 1005      | 1                               | 0.00          |
| 09/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 956       | 1                             | 956       | 1                               | 0.00          |
| 09/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1061      | 1                             | 1061      | 1                               | 0.00          |
| 09/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 5021      | 5                             | 5021      | 5                               | 0.00          |
| 09/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5323      | 5                             | 5323      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5168      | 5                             | 5168      | 5                               | 0.00          |
| 09/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.64      | 105.1068                      | 7.6400    | 105.1068                        | 3,150.00      |
| 09/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5654      | 6                             | 5654      | 6                               | 0.00          |
| 09/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5880      | 6                             | 5880      | 6                               | 0.00          |
| 09/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5429      | 6                             | 5429      | 6                               | 0.00          |
| 09/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 288       | 0                             | 288       | 0                               | 550.00        |
| 09/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1701      | 2                             | 1701      | 2                               | 0.00          |
| 09/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 1133      | 1                             | 1133      | 1                               | 550.00        |
| 09/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 0.00          |
| 09/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3672      | 3                             | 3672      | 3                               | 0.00          |
| 09/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 09/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 09/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.72      | 102.6570                      | 7.7180    | 102.6570                        | 0.00          |
| 09/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4901      | 5                             | 4901      | 5                               | 0.00          |
| 09/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4726      | 5                             | 4726      | 5                               | 0.00          |
| 09/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5073      | 5                             | 5073      | 5                               | 0.00          |
| 09/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1014      | 1                             | 1014      | 1                               | 0.00          |
| 09/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1144      | 1                             | 1144      | 1                               | 0.00          |
| 09/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1080      | 1                             | 1080      | 1                               | 0.00          |
| 09/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.79      | 104.2417                      | 7.7900    | 104.2417                        | 0.00          |
| 09/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3492      | 4                             | 3492      | 4                               | 0.00          |
| 09/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3356      | 3                             | 3356      | 3                               | 0.00          |
| 09/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3629      | 4                             | 3629      | 4                               | 0.00          |
| 09/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2383      | 2                             | 2383      | 2                               | 0.00          |
| 09/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2587      | 2                             | 2587      | 2                               | 0.00          |
| 09/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2484      | 2                             | 2484      | 2                               | 0.00          |
| 09/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.86      | 102.0283                      | 7.8630    | 102.0283                        | 0.00          |
| 09/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3664      | 4                             | 3664      | 4                               | 0.00          |
| 09/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3792      | 4                             | 3792      | 4                               | 0.00          |
| 09/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3538      | 4                             | 3538      | 4                               | 0.00          |
| 09/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 3135      | 3                             | 3135      | 3                               | 0.00          |
| 09/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2929      | 3                             | 2929      | 3                               | 0.00          |
| 09/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 3031      | 3                             | 3031      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.13      | 104.5640                      | 6.1340    | 104.5640                        | 300.00        |
| 09/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2161      | 2                             | 2161      | 2                               | 0.00          |
| 09/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2084      | 2                             | 2084      | 2                               | 0.00          |
| 09/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2239      | 2                             | 2239      | 2                               | 0.00          |
| 09/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 09/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.15      | 102.3742                      | 6.1450    | 102.3742                        | 0.00          |
| 09/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1577      | 2                             | 1577      | 2                               | 0.00          |
| 09/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1637      | 2                             | 1637      | 2                               | 0.00          |
| 09/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1518      | 2                             | 1518      | 2                               | 0.00          |
| 09/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 09/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 09/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 74        | 0                             | 74        | 0                               | 0.00          |
| 09/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 6.10      | 103.9573                      | 6.1020    | 103.9573                        | 0.00          |
| 09/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 439       | 0                             | 439       | 0                               | 0.00          |
| 09/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 468       | 1                             | 468       | 1                               | 0.00          |
| 09/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 413       | 0                             | 413       | 0                               | 0.00          |
| 09/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 587       | 1                             | 587       | 1                               | 0.00          |
| 09/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 528       | 0                             | 528       | 0                               | 0.00          |
| 09/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 556       | 1                             | 556       | 1                               | 0.00          |
| 09/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.97      | 102.0048                      | 5.9650    | 102.0048                        | 0.00          |
| 09/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 483       | 1                             | 483       | 1                               | 0.00          |
| 09/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 459       | 0                             | 459       | 0                               | 0.00          |
| 09/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 507       | 1                             | 507       | 1                               | 0.00          |
| 09/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 431       | 0                             | 431       | 0                               | 0.00          |
| 09/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 472       | 0                             | 472       | 0                               | 0.00          |
| 09/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 452       | 0                             | 452       | 0                               | 0.00          |
| 09/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.89      | 98.9514                       | 7.8860    | 98.9514                         | 24,945.00     |
| 09/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4907      | 5                             | 4907      | 5                               | 0.00          |
| 09/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5135      | 5                             | 5135      | 5                               | 0.00          |
| 09/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4678      | 5                             | 4678      | 5                               | 0.00          |
| 09/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 602       | 1                             | 602       | 1                               | 2,400.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2967      | 3                             | 2967      | 3                               | 0.00          |
| 09/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 963       | 1                             | 963       | 1                               | 800.00        |
| 09/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1896      | 2                             | 1896      | 2                               | 0.00          |
| 09/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 1265      | 1                             | 1265      | 1                               | 800.00        |
| 09/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 701       | 1                             | 701       | 1                               | 2,400.00      |
| 09/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 2285      | 2                             | 2285      | 2                               | 0.00          |
| 09/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 285       | 0                             | 285       | 0                               | 0.00          |
| 09/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 3063      | 3                             | 3063      | 3                               | 0.00          |
| 09/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 220       | 0                             | 220       | 0                               | 0.00          |
| 09/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 252       | 0                             | 252       | 0                               | 0.00          |
| 09/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.97      | 96.8038                       | 7.9660    | 96.8038                         | 0.00          |
| 09/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5351      | 6                             | 5351      | 6                               | 0.00          |
| 09/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5165      | 5                             | 5165      | 5                               | 0.00          |
| 09/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5532      | 6                             | 5532      | 6                               | 0.00          |
| 09/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 09/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1305      | 1                             | 1305      | 1                               | 0.00          |
| 09/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1235      | 1                             | 1235      | 1                               | 0.00          |
| 09/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.04      | 98.2982                       | 8.0380    | 98.2982                         | 0.00          |
| 09/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3891      | 4                             | 3891      | 4                               | 0.00          |
| 09/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3746      | 4                             | 3746      | 4                               | 0.00          |
| 09/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4039      | 4                             | 4039      | 4                               | 0.00          |
| 09/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2678      | 3                             | 2678      | 3                               | 0.00          |
| 09/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2902      | 3                             | 2902      | 3                               | 0.00          |
| 09/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2788      | 3                             | 2788      | 3                               | 0.00          |
| 09/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.11      | 96.3733                       | 8.1130    | 96.3733                         | 0.00          |
| 09/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4114      | 4                             | 4114      | 4                               | 0.00          |
| 09/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4253      | 4                             | 4253      | 4                               | 0.00          |
| 09/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3977      | 4                             | 3977      | 4                               | 0.00          |
| 09/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3537      | 3                             | 3537      | 3                               | 0.00          |
| 09/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3310      | 3                             | 3310      | 3                               | 0.00          |
| 09/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3422      | 3                             | 3422      | 3                               | 0.00          |
| 09/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.93      | 93.5843                       | 7.9270    | 93.5843                         | 9,194.00      |
| 09/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6320      | 7                             | 6320      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6573      | 7                             | 6573      | 7                               | 0.00          |
| 09/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6069      | 6                             | 6069      | 6                               | 0.00          |
| 09/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 676       | 1                             | 676       | 1                               | 3,000.00      |
| 09/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3250      | 3                             | 3250      | 3                               | 0.00          |
| 09/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1075      | 1                             | 1075      | 1                               | 1,000.00      |
| 09/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2092      | 2                             | 2092      | 2                               | 0.00          |
| 09/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1358      | 1                             | 1358      | 1                               | 1,000.00      |
| 09/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 755       | 1                             | 755       | 1                               | 3,000.00      |
| 09/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2450      | 2                             | 2450      | 2                               | 0.00          |
| 09/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 179       | 0                             | 179       | 0                               | 0.00          |
| 09/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3283      | 3                             | 3283      | 3                               | 0.00          |
| 09/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 134       | 0                             | 134       | 0                               | 0.00          |
| 09/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 09/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.00      | 94.9922                       | 7.9980    | 94.9922                         | 0.00          |
| 09/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5647      | 6                             | 5647      | 6                               | 0.00          |
| 09/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5847      | 6                             | 5847      | 6                               | 0.00          |
| 09/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5448      | 6                             | 5448      | 6                               | 0.00          |
| 09/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1449      | 1                             | 1449      | 1                               | 0.00          |
| 09/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1297      | 1                             | 1297      | 1                               | 0.00          |
| 09/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1372      | 1                             | 1372      | 1                               | 0.00          |
| 09/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.07      | 93.0615                       | 8.0660    | 93.0615                         | 0.00          |
| 09/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4172      | 4                             | 4172      | 4                               | 0.00          |
| 09/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4331      | 5                             | 4331      | 5                               | 0.00          |
| 09/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4016      | 4                             | 4016      | 4                               | 0.00          |
| 09/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3254      | 3                             | 3254      | 3                               | 0.00          |
| 09/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 3006      | 3                             | 3006      | 3                               | 0.00          |
| 09/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 3128      | 3                             | 3128      | 3                               | 0.00          |
| 09/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.13      | 94.6925                       | 8.1340    | 94.6925                         | 0.00          |
| 09/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3760      | 4                             | 3760      | 4                               | 0.00          |
| 09/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3628      | 4                             | 3628      | 4                               | 0.00          |
| 09/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3898      | 4                             | 3898      | 4                               | 0.00          |
| 09/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4367      | 4                             | 4367      | 4                               | 0.00          |
| 09/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4659      | 5                             | 4659      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4509      | 4                             | 4509      | 4                               | 0.00          |
| 09/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.81      | 75.7497                       | 8.8120    | 75.7497                         | 2,042.00      |
| 09/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3251      | 4                             | 3251      | 4                               | 0.00          |
| 09/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3484      | 4                             | 3484      | 4                               | 0.00          |
| 09/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3026      | 3                             | 3026      | 3                               | 0.00          |
| 09/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1952      | 2                             | 1952      | 2                               | 0.00          |
| 09/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1647      | 1                             | 1647      | 1                               | 0.00          |
| 09/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1794      | 2                             | 1794      | 2                               | 0.00          |
| 09/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.88      | 76.8904                       | 8.8760    | 76.8904                         | 0.00          |
| 09/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6014      | 6                             | 6014      | 6                               | 0.00          |
| 09/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5796      | 6                             | 5796      | 6                               | 0.00          |
| 09/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6235      | 7                             | 6235      | 7                               | 0.00          |
| 09/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3051      | 3                             | 3051      | 3                               | 0.00          |
| 09/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3343      | 3                             | 3343      | 3                               | 0.00          |
| 09/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3194      | 3                             | 3194      | 3                               | 0.00          |
| 09/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.94      | 74.9321                       | 8.9370    | 74.9321                         | 0.00          |
| 09/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5705      | 6                             | 5705      | 6                               | 0.00          |
| 09/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5512      | 6                             | 5512      | 6                               | 0.00          |
| 09/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5901      | 6                             | 5901      | 6                               | 0.00          |
| 09/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 5041      | 5                             | 5041      | 5                               | 0.00          |
| 09/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5412      | 5                             | 5412      | 5                               | 0.00          |
| 09/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5223      | 5                             | 5223      | 5                               | 0.00          |
| 09/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.00      | 76.2415                       | 8.9990    | 76.2415                         | 0.00          |
| 09/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6362      | 7                             | 6362      | 7                               | 0.00          |
| 09/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6552      | 7                             | 6552      | 7                               | 0.00          |
| 09/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6173      | 6                             | 6173      | 6                               | 0.00          |
| 09/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6547      | 6                             | 6547      | 6                               | 0.00          |
| 09/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 6166      | 6                             | 6166      | 6                               | 0.00          |
| 09/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6354      | 6                             | 6354      | 6                               | 0.00          |
| 09/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 138.79    | 139.8965                      | 138.7923  | 139.8965                        | 820.00        |
| 09/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 09/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 09/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 0         | 1                             | 0         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 258       | 0                             | 258       | 0                               | 0.00          |
| 09/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 158       | 0                             | 158       | 0                               | 0.00          |
| 09/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 208       | 0                             | 208       | 0                               | 0.00          |
| 09/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.51    | 118.6768                      | 118.5056  | 118.6768                        | 480.00        |
| 09/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 306       | 0                             | 306       | 0                               | 0.00          |
| 09/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 256       | 0                             | 256       | 0                               | 0.00          |
| 09/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 356       | 1                             | 356       | 1                               | 0.00          |
| 09/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 115.57    | 116.6814                      | 115.5664  | 116.6814                        | 2,827.00      |
| 09/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 266       | 1                             | 266       | 1                               | 0.00          |
| 09/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 316       | 1                             | 316       | 1                               | 0.00          |
| 09/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 216       | 1                             | 216       | 1                               | 0.00          |
| 09/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.77      | 85.6636                       | 8.7650    | 85.6636                         | 92.00         |
| 09/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4812      | 5                             | 4812      | 5                               | 0.00          |
| 09/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4540      | 5                             | 4540      | 5                               | 0.00          |
| 09/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5089      | 5                             | 5089      | 5                               | 0.00          |
| 09/02/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 957       | 1                             | 957       | 1                               | 0.00          |
| 09/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 1156      | 1                             | 1156      | 1                               | 0.00          |
| 09/02/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 1053      | 1                             | 1053      | 1                               | 0.00          |
| 09/02/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.83      | 86.9565                       | 8.8330    | 86.9565                         | 0.00          |
| 09/02/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6284      | 7                             | 6284      | 7                               | 0.00          |
| 09/02/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6515      | 7                             | 6515      | 7                               | 0.00          |
| 09/02/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6056      | 6                             | 6056      | 6                               | 0.00          |
| 09/02/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 3226      | 3                             | 3226      | 3                               | 0.00          |
| 09/02/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2939      | 3                             | 2939      | 3                               | 0.00          |
| 09/02/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 3080      | 3                             | 3080      | 3                               | 0.00          |
| 09/02/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.90      | 84.7639                       | 8.9000    | 84.7639                         | 0.00          |
| 09/02/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5886      | 6                             | 5886      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 6089      | 6                             | 6089      | 6                               | 0.00          |
| 09/02/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 5686      | 6                             | 5686      | 6                               | 0.00          |
| 09/02/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 5297      | 5                             | 5297      | 5                               | 0.00          |
| 09/02/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 4930      | 5                             | 4930      | 5                               | 0.00          |
| 09/02/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 5111      | 5                             | 5111      | 5                               | 0.00          |
| 09/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.97      | 86.2410                       | 8.9700    | 86.2410                         | 0.00          |
| 09/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6488      | 7                             | 6488      | 7                               | 0.00          |
| 09/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6685      | 7                             | 6685      | 7                               | 0.00          |
| 09/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6294      | 7                             | 6294      | 7                               | 0.00          |
| 09/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 6448      | 6                             | 6448      | 6                               | 0.00          |
| 09/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 6073      | 6                             | 6073      | 6                               | 0.00          |
| 09/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 6258      | 6                             | 6258      | 6                               | 0.00          |
| 10/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 422.70    | 423.1470                      | 422.7030  | 423.1470                        | 16.00         |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 429.06    | 429.5060                      | 429.0560  | 429.5060                        | 0.00          |
| 10/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 384.43    | 384.8720                      | 384.4280  | 384.8720                        | 914.00        |
| 10/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 390.21    | 390.6570                      | 390.2070  | 390.6570                        | 118.00        |
| 10/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 10/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.10      | 0.0686                        | 0.0963    | 0.0686                          | 0.00          |
| 10/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.16      | 0.2098                        | 0.1642    | 0.2098                          | 100,000.00    |
| 10/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.04      | 0.0183                        | 0.0358    | 0.0183                          | 12,500.00     |
| 10/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.08      | 0.1610                        | 0.0821    | 0.1610                          | 12,987.00     |
| 10/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.82      | 7.6688                        | 7.8158    | 7.6688                          | 0.00          |
| 10/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 133       | 0                             | 133       | 0                               | 0.00          |
| 10/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 121       | 0                             | 121       | 0                               | 0.00          |
| 10/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 146       | 0                             | 146       | 0                               | 0.00          |
| 10/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 380       | 0                             | 380       | 0                               | 0.00          |
| 10/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 455       | 1                             | 455       | 1                               | 0.00          |
| 10/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 417       | 1                             | 417       | 1                               | 0.00          |
| 10/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.08      | 0.0516                        | 0.0787    | 0.0516                          | 12,500.00     |
| 10/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.08      | 0.0560                        | 0.0781    | 0.0560                          | 12,500.00     |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.09      | 0.0673                        | 0.0888    | 0.0673                          | 5,670.00      |
| 10/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.79      | 7.6439                        | 7.7908    | 7.6439                          | 0.00          |
| 10/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 143       | 0                             | 143       | 0                               | 0.00          |
| 10/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 127       | 0                             | 127       | 0                               | 0.00          |
| 10/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 161       | 0                             | 161       | 0                               | 0.00          |
| 10/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 220       | 0                             | 220       | 0                               | 0.00          |
| 10/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 286       | 0                             | 286       | 0                               | 0.00          |
| 10/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 252       | 0                             | 252       | 0                               | 0.00          |
| 10/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 385.19    | 385.6180                      | 385.1940  | 385.6180                        | 180.00        |
| 10/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 31940     | 4                             | 31940     | 4                               | 0.00          |
| 10/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 31840     | 4                             | 31840     | 4                               | 0.00          |
| 10/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 32040     | 4                             | 32040     | 4                               | 0.00          |
| 10/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | GOVI On 02-August-12    |        |              | GOVI               | 390.98    | 391.4140                      | 390.9840  | 391.4140                        | 0.00          |
| 10/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 9840      | 1                             | 9840      | 1                               | 0.00          |
| 10/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 9740      | 1                             | 9740      | 1                               | 0.00          |
| 10/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 9940      | 1                             | 9940      | 1                               | 0.00          |
| 10/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 10/02/2012 | IGOV On 03-May-12       |        |              | Index Future       | 169.87    | 169.8180                      | 169.8710  | 169.8180                        | 514.00        |
| 10/02/2012 | IGOV On 02-August-12    |        |              | Index Future       | 172.43    | 172.3710                      | 172.4250  | 172.3710                        | 0.00          |
| 10/02/2012 | ILBI On 03-May-12       |        |              | Index Future       | 465.11    | 465.1140                      | 465.1140  | 465.1140                        | 0.00          |
| 10/02/2012 | ILBI On 02-August-12    |        |              | Index Future       | 473.80    | 473.7980                      | 473.7980  | 473.7980                        | 152.00        |
| 10/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 10/02/2012 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 10/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 10/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 10/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 10/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 10/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 2,390.00      |
| 10/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.62      | 94.3900                       | 5.6200    | 94.3900                         | 0.00          |
| 10/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.64      | 94.3700                       | 5.6400    | 94.3700                         | 0.00          |
| 10/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.67      | 94.3400                       | 5.6700    | 94.3400                         | 2,890.00      |
| 10/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.69      | 94.3100                       | 5.6900    | 94.3100                         | 0.00          |
| 10/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.77      | 94.2300                       | 5.7700    | 94.2300                         | 44,760.00     |
| 10/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.92      | 94.0900                       | 5.9200    | 94.0900                         | 940.00        |
| 10/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.10      | 93.9300                       | 6.1000    | 93.9300                         | 790.00        |
| 10/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.27      | 93.7500                       | 6.2700    | 93.7500                         | 1,250.00      |
| 10/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.44      | 93.5900                       | 6.4400    | 93.5900                         | 1,700.00      |
| 10/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.61      | 93.4000                       | 6.6100    | 93.4000                         | 1,000.00      |
| 10/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.71      | 122.1211                      | 6.7090    | 122.1211                        | 10,880.00     |
| 10/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4991      | 5                             | 4991      | 5                               | 0.00          |
| 10/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5148      | 5                             | 5148      | 5                               | 0.00          |
| 10/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4834      | 5                             | 4834      | 5                               | 0.00          |
| 10/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 196       | 0                             | 196       | 0                               | 1,500.00      |
| 10/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 428       | 0                             | 428       | 0                               | 0.00          |
| 10/02/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 808       | 1                             | 808       | 1                               | 0.00          |
| 10/02/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 672       | 1                             | 672       | 1                               | 1,500.00      |
| 10/02/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1125      | 1                             | 1125      | 1                               | 1,500.00      |
| 10/02/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 4         | 0                             | 4         | 0                               | 0.00          |
| 10/02/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1735      | 2                             | 1735      | 2                               | 0.00          |
| 10/02/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 3         | 0                             | 3         | 0                               | 0.00          |
| 10/02/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 3         | 0                             | 3         | 0                               | 0.00          |
| 10/02/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.77      | 123.9576                      | 6.7650    | 123.9576                        | 0.00          |
| 10/02/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 3926      | 4                             | 3926      | 4                               | 0.00          |
| 10/02/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 3798      | 4                             | 3798      | 4                               | 0.00          |
| 10/02/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 4056      | 4                             | 4056      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 184       | 0                             | 184       | 0                               | 0.00          |
| 10/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 10/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 202       | 0                             | 202       | 0                               | 0.00          |
| 10/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.82      | 119.0758                      | 6.8170    | 119.0758                        | 0.00          |
| 10/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1706      | 2                             | 1706      | 2                               | 0.00          |
| 10/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1788      | 2                             | 1788      | 2                               | 0.00          |
| 10/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1624      | 2                             | 1624      | 2                               | 0.00          |
| 10/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1248      | 1                             | 1248      | 1                               | 0.00          |
| 10/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1131      | 1                             | 1131      | 1                               | 0.00          |
| 10/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1190      | 1                             | 1190      | 1                               | 0.00          |
| 10/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.86      | 121.1504                      | 6.8560    | 121.1504                        | 0.00          |
| 10/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1368      | 1                             | 1368      | 1                               | 0.00          |
| 10/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1433      | 1                             | 1433      | 1                               | 0.00          |
| 10/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1306      | 1                             | 1306      | 1                               | 0.00          |
| 10/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1706      | 2                             | 1706      | 2                               | 0.00          |
| 10/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1577      | 2                             | 1577      | 2                               | 0.00          |
| 10/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1640      | 2                             | 1640      | 2                               | 0.00          |
| 10/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.37      | 121.9772                      | 8.3700    | 121.9772                        | 28,058.00     |
| 10/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6546      | 7                             | 6546      | 7                               | 0.00          |
| 10/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6898      | 7                             | 6898      | 7                               | 0.00          |
| 10/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6200      | 6                             | 6200      | 6                               | 0.00          |
| 10/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1039      | 1                             | 1039      | 1                               | 2,250.00      |
| 10/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2008      | 2                             | 2008      | 2                               | 750.00        |
| 10/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3415      | 4                             | 3415      | 4                               | 0.00          |
| 10/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 5526      | 6                             | 5526      | 6                               | 0.00          |
| 10/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 1139      | 1                             | 1139      | 1                               | 2,250.00      |
| 10/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 2203      | 2                             | 2203      | 2                               | 750.00        |
| 10/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3621      | 4                             | 3621      | 4                               | 0.00          |
| 10/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 928       | 1                             | 928       | 1                               | 0.00          |
| 10/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5575      | 5                             | 5575      | 5                               | 0.00          |
| 10/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 752       | 1                             | 752       | 1                               | 0.00          |
| 10/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 836       | 1                             | 836       | 1                               | 0.00          |
| 10/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.44      | 118.5265                      | 8.4410    | 118.5265                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6544      | 7                             | 6544      | 7                               | 0.00          |
| 10/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6812      | 7                             | 6812      | 7                               | 0.00          |
| 10/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4141      | 4                             | 4141      | 4                               | 8,750.00      |
| 10/02/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 6073      | 0                             | 6073      | 0                               | 0.00          |
| 10/02/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 2101      | 0                             | 2101      | 0                               | 276.00        |
| 10/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6281      | 6                             | 6281      | 6                               | 0.00          |
| 10/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3927      | 4                             | 3927      | 4                               | 0.00          |
| 10/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5922      | 6                             | 5922      | 6                               | 0.00          |
| 10/02/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 4078      | 0                             | 4078      | 0                               | 276.00        |
| 10/02/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9633      | 0                             | 9633      | 0                               | 0.00          |
| 10/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3567      | 3                             | 3567      | 3                               | 0.00          |
| 10/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3743      | 4                             | 3743      | 4                               | 0.00          |
| 10/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.51      | 120.3698                      | 8.5090    | 120.3698                        | 0.00          |
| 10/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7235      | 7                             | 7235      | 7                               | 0.00          |
| 10/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 6989      | 7                             | 6989      | 7                               | 0.00          |
| 10/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7486      | 8                             | 7486      | 8                               | 0.00          |
| 10/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4893      | 5                             | 4893      | 5                               | 0.00          |
| 10/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 5277      | 5                             | 5277      | 5                               | 0.00          |
| 10/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 5081      | 5                             | 5081      | 5                               | 0.00          |
| 10/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.58      | 117.1631                      | 8.5780    | 117.1631                        | 0.00          |
| 10/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6584      | 7                             | 6584      | 7                               | 0.00          |
| 10/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6371      | 7                             | 6371      | 7                               | 0.00          |
| 10/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6807      | 7                             | 6807      | 7                               | 0.00          |
| 10/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 7056      | 7                             | 7056      | 7                               | 0.00          |
| 10/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7516      | 7                             | 7516      | 7                               | 0.00          |
| 10/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7280      | 7                             | 7280      | 7                               | 0.00          |
| 10/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.60    | 215.6189                      | 215.6022  | 215.6189                        | 0.00          |
| 10/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 602       | 1                             | 602       | 1                               | 0.00          |
| 10/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 10/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 652       | 1                             | 652       | 1                               | 0.00          |
| 10/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R189 On 03-May-12      | 215.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.09    | 252.0919                      | 252.0894  | 252.0919                        | 1,005.00      |
| 10/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1089      | 1                             | 1089      | 1                               | 0.00          |
| 10/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1039      | 1                             | 1039      | 1                               | 0.00          |
| 10/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1139      | 1                             | 1139      | 1                               | 0.00          |
| 10/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.23      | 109.3420                      | 6.2250    | 109.3420                        | 968.00        |
| 10/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3692      | 4                             | 3692      | 4                               | 0.00          |
| 10/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3574      | 4                             | 3574      | 4                               | 0.00          |
| 10/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3810      | 4                             | 3810      | 4                               | 0.00          |
| 10/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 10/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 10/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 10/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.24      | 106.5767                      | 6.2400    | 106.5767                        | 0.00          |
| 10/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2892      | 3                             | 2892      | 3                               | 0.00          |
| 10/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2990      | 3                             | 2990      | 3                               | 0.00          |
| 10/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2795      | 3                             | 2795      | 3                               | 0.00          |
| 10/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 117       | 0                             | 117       | 0                               | 0.00          |
| 10/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 95        | 0                             | 95        | 0                               | 0.00          |
| 10/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 10/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.23      | 108.2364                      | 6.2340    | 108.2364                        | 0.00          |
| 10/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1235      | 1                             | 1235      | 1                               | 0.00          |
| 10/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1298      | 1                             | 1298      | 1                               | 0.00          |
| 10/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1175      | 1                             | 1175      | 1                               | 0.00          |
| 10/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 739       | 1                             | 739       | 1                               | 0.00          |
| 10/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 661       | 1                             | 661       | 1                               | 0.00          |
| 10/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 698       | 1                             | 698       | 1                               | 0.00          |
| 10/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.18      | 105.7041                      | 6.1840    | 105.7041                        | 0.00          |
| 10/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 10/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1079      | 1                             | 1079      | 1                               | 0.00          |
| 10/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 982       | 1                             | 982       | 1                               | 0.00          |
| 10/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 954       | 1                             | 954       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 10/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 914       | 1                             | 914       | 1                               | 0.00          |
| 10/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 187.48    | 187.4856                      | 187.4844  | 187.4856                        | 37,020.00     |
| 10/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 2566      | 3                             | 2566      | 3                               | 0.00          |
| 10/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 2466      | 2                             | 2466      | 2                               | 0.00          |
| 10/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 2516      | 3                             | 2516      | 3                               | 0.00          |
| 10/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.35      | 105.1913                      | 7.3540    | 105.1913                        | 3,536.00      |
| 10/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6034      | 6                             | 6034      | 6                               | 0.00          |
| 10/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6237      | 6                             | 6237      | 6                               | 0.00          |
| 10/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5831      | 6                             | 5831      | 6                               | 0.00          |
| 10/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 493       | 1                             | 493       | 1                               | 4,200.00      |
| 10/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2402      | 2                             | 2402      | 2                               | 0.00          |
| 10/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 721       | 1                             | 721       | 1                               | 1,400.00      |
| 10/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1365      | 1                             | 1365      | 1                               | 0.00          |
| 10/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 937       | 1                             | 937       | 1                               | 1,400.00      |
| 10/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 433       | 0                             | 433       | 0                               | 4,200.00      |
| 10/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1637      | 2                             | 1637      | 2                               | 0.00          |
| 10/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 10/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 2089      | 2                             | 2089      | 2                               | 0.00          |
| 10/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 10/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 10/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.43      | 106.7729                      | 7.4270    | 106.7729                        | 0.00          |
| 10/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5022      | 5                             | 5022      | 5                               | 0.00          |
| 10/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4861      | 5                             | 4861      | 5                               | 0.00          |
| 10/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5184      | 5                             | 5184      | 5                               | 0.00          |
| 10/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 517       | 1                             | 517       | 1                               | 0.00          |
| 10/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 599       | 1                             | 599       | 1                               | 0.00          |
| 10/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 557       | 1                             | 557       | 1                               | 0.00          |
| 10/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.50      | 104.2739                      | 7.5000    | 104.2739                        | 0.00          |
| 10/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2920      | 3                             | 2920      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2803      | 3                             | 2803      | 3                               | 0.00          |
| 10/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3040      | 3                             | 3040      | 3                               | 0.00          |
| 10/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1824      | 2                             | 1824      | 2                               | 0.00          |
| 10/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1990      | 2                             | 1990      | 2                               | 0.00          |
| 10/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1905      | 2                             | 1905      | 2                               | 0.00          |
| 10/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.57      | 106.0905                      | 7.5720    | 106.0905                        | 0.00          |
| 10/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 977       | 1                             | 977       | 1                               | 0.00          |
| 10/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 10/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 928       | 1                             | 928       | 1                               | 0.00          |
| 10/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5392      | 5                             | 5392      | 5                               | 0.00          |
| 10/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 5087      | 5                             | 5087      | 5                               | 0.00          |
| 10/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5237      | 5                             | 5237      | 5                               | 0.00          |
| 10/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.66      | 104.8682                      | 7.6550    | 104.8682                        | 3,150.00      |
| 10/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5578      | 6                             | 5578      | 6                               | 0.00          |
| 10/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5804      | 6                             | 5804      | 6                               | 0.00          |
| 10/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 271       | 0                             | 271       | 0                               | 550.00        |
| 10/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1649      | 2                             | 1649      | 2                               | 0.00          |
| 10/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5354      | 5                             | 5354      | 5                               | 0.00          |
| 10/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 119       | 0                             | 119       | 0                               | 0.00          |
| 10/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3733      | 4                             | 3733      | 4                               | 0.00          |
| 10/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 1159      | 1                             | 1159      | 1                               | 550.00        |
| 10/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 10/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 101       | 0                             | 101       | 0                               | 0.00          |
| 10/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.73      | 102.4115                      | 7.7330    | 102.4115                        | 0.00          |
| 10/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4840      | 5                             | 4840      | 5                               | 0.00          |
| 10/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5011      | 5                             | 5011      | 5                               | 0.00          |
| 10/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4666      | 5                             | 4666      | 5                               | 0.00          |
| 10/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1159      | 1                             | 1159      | 1                               | 0.00          |
| 10/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 1027      | 1                             | 1027      | 1                               | 0.00          |
| 10/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 1094      | 1                             | 1094      | 1                               | 0.00          |
| 10/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.81      | 104.0096                      | 7.8080    | 104.0096                        | 0.00          |
| 10/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3437      | 3                             | 3437      | 3                               | 0.00          |
| 10/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3573      | 4                             | 3573      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3303      | 3                             | 3303      | 3                               | 0.00          |
| 10/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2621      | 3                             | 2621      | 3                               | 0.00          |
| 10/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2414      | 2                             | 2414      | 2                               | 0.00          |
| 10/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2516      | 2                             | 2516      | 2                               | 0.00          |
| 10/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.88      | 101.7820                      | 7.8810    | 101.7820                        | 0.00          |
| 10/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3614      | 4                             | 3614      | 4                               | 0.00          |
| 10/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3489      | 4                             | 3489      | 4                               | 0.00          |
| 10/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3741      | 4                             | 3741      | 4                               | 0.00          |
| 10/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2961      | 3                             | 2961      | 3                               | 0.00          |
| 10/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 3170      | 3                             | 3170      | 3                               | 0.00          |
| 10/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 3064      | 3                             | 3064      | 3                               | 0.00          |
| 10/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.13      | 104.4934                      | 6.1340    | 104.4934                        | 300.00        |
| 10/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2161      | 2                             | 2161      | 2                               | 0.00          |
| 10/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2239      | 2                             | 2239      | 2                               | 0.00          |
| 10/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2084      | 2                             | 2084      | 2                               | 0.00          |
| 10/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 10/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.15      | 102.3000                      | 6.1450    | 102.3000                        | 0.00          |
| 10/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1576      | 2                             | 1576      | 2                               | 0.00          |
| 10/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1518      | 2                             | 1518      | 2                               | 0.00          |
| 10/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1636      | 2                             | 1636      | 2                               | 0.00          |
| 10/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 10/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 10/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |
| 10/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 6.11      | 103.8919                      | 6.1050    | 103.8919                        | 0.00          |
| 10/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 437       | 0                             | 437       | 0                               | 0.00          |
| 10/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 410       | 0                             | 410       | 0                               | 0.00          |
| 10/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 466       | 0                             | 466       | 0                               | 0.00          |
| 10/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 529       | 1                             | 529       | 1                               | 0.00          |
| 10/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 588       | 1                             | 588       | 1                               | 0.00          |
| 10/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 557       | 1                             | 557       | 1                               | 0.00          |
| 10/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.96      | 101.9313                      | 5.9640    | 101.9313                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 483       | 0                             | 483       | 0                               | 0.00          |
| 10/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 506       | 1                             | 506       | 1                               | 0.00          |
| 10/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 459       | 0                             | 459       | 0                               | 0.00          |
| 10/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 472       | 0                             | 472       | 0                               | 0.00          |
| 10/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 429       | 0                             | 429       | 0                               | 0.00          |
| 10/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 451       | 0                             | 451       | 0                               | 0.00          |
| 10/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.90      | 98.6396                       | 7.9010    | 98.6396                         | 24,905.00     |
| 10/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4829      | 5                             | 4829      | 5                               | 0.00          |
| 10/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5057      | 5                             | 5057      | 5                               | 0.00          |
| 10/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4600      | 5                             | 4600      | 5                               | 0.00          |
| 10/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 573       | 1                             | 573       | 1                               | 2,400.00      |
| 10/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 924       | 1                             | 924       | 1                               | 800.00        |
| 10/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1839      | 2                             | 1839      | 2                               | 0.00          |
| 10/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2899      | 3                             | 2899      | 3                               | 0.00          |
| 10/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 716       | 1                             | 716       | 1                               | 2,400.00      |
| 10/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 1292      | 1                             | 1292      | 1                               | 800.00        |
| 10/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 2330      | 2                             | 2330      | 2                               | 0.00          |
| 10/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 290       | 0                             | 290       | 0                               | 0.00          |
| 10/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 3117      | 3                             | 3117      | 3                               | 0.00          |
| 10/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 10/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 258       | 0                             | 258       | 0                               | 0.00          |
| 10/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.98      | 96.4848                       | 7.9810    | 96.4848                         | 0.00          |
| 10/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5285      | 5                             | 5285      | 5                               | 0.00          |
| 10/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5466      | 6                             | 5466      | 6                               | 0.00          |
| 10/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5100      | 5                             | 5100      | 5                               | 0.00          |
| 10/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1321      | 1                             | 1321      | 1                               | 0.00          |
| 10/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1176      | 1                             | 1176      | 1                               | 0.00          |
| 10/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1250      | 1                             | 1250      | 1                               | 0.00          |
| 10/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.06      | 97.9884                       | 8.0550    | 97.9884                         | 0.00          |
| 10/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3835      | 4                             | 3835      | 4                               | 0.00          |
| 10/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3981      | 4                             | 3981      | 4                               | 0.00          |
| 10/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3690      | 4                             | 3690      | 4                               | 0.00          |
| 10/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2935      | 3                             | 2935      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2709      | 3                             | 2709      | 3                               | 0.00          |
| 10/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2821      | 3                             | 2821      | 3                               | 0.00          |
| 10/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.13      | 96.0480                       | 8.1300    | 96.0480                         | 0.00          |
| 10/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4062      | 4                             | 4062      | 4                               | 0.00          |
| 10/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3926      | 4                             | 3926      | 4                               | 0.00          |
| 10/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4200      | 4                             | 4200      | 4                               | 0.00          |
| 10/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3343      | 3                             | 3343      | 3                               | 0.00          |
| 10/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3572      | 4                             | 3572      | 4                               | 0.00          |
| 10/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3456      | 3                             | 3456      | 3                               | 0.00          |
| 10/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.95      | 93.2777                       | 7.9470    | 93.2777                         | 9,194.00      |
| 10/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6205      | 6                             | 6205      | 6                               | 0.00          |
| 10/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6458      | 7                             | 6458      | 7                               | 0.00          |
| 10/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5955      | 6                             | 5955      | 6                               | 0.00          |
| 10/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 636       | 1                             | 636       | 1                               | 3,000.00      |
| 10/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1020      | 1                             | 1020      | 1                               | 1,000.00      |
| 10/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2013      | 2                             | 2013      | 2                               | 0.00          |
| 10/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3155      | 3                             | 3155      | 3                               | 0.00          |
| 10/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 780       | 1                             | 780       | 1                               | 3,000.00      |
| 10/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1399      | 1                             | 1399      | 1                               | 1,000.00      |
| 10/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2515      | 2                             | 2515      | 2                               | 0.00          |
| 10/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 185       | 0                             | 185       | 0                               | 0.00          |
| 10/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3363      | 3                             | 3363      | 3                               | 0.00          |
| 10/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 138       | 0                             | 138       | 0                               | 0.00          |
| 10/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 160       | 0                             | 160       | 0                               | 0.00          |
| 10/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.02      | 94.6812                       | 8.0190    | 94.6812                         | 0.00          |
| 10/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5550      | 6                             | 5550      | 6                               | 0.00          |
| 10/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5353      | 5                             | 5353      | 5                               | 0.00          |
| 10/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5750      | 6                             | 5750      | 6                               | 0.00          |
| 10/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1322      | 1                             | 1322      | 1                               | 0.00          |
| 10/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1477      | 1                             | 1477      | 1                               | 0.00          |
| 10/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1398      | 1                             | 1398      | 1                               | 0.00          |
| 10/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.09      | 92.7580                       | 8.0880    | 92.7580                         | 0.00          |
| 10/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4095      | 4                             | 4095      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3940      | 4                             | 3940      | 4                               | 0.00          |
| 10/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4252      | 4                             | 4252      | 4                               | 0.00          |
| 10/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 3053      | 3                             | 3053      | 3                               | 0.00          |
| 10/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3304      | 3                             | 3304      | 3                               | 0.00          |
| 10/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 3177      | 3                             | 3177      | 3                               | 0.00          |
| 10/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.16      | 94.3747                       | 8.1570    | 94.3747                         | 0.00          |
| 10/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3692      | 4                             | 3692      | 4                               | 0.00          |
| 10/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3828      | 4                             | 3828      | 4                               | 0.00          |
| 10/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3561      | 4                             | 3561      | 4                               | 0.00          |
| 10/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4720      | 5                             | 4720      | 5                               | 0.00          |
| 10/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4425      | 4                             | 4425      | 4                               | 0.00          |
| 10/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4569      | 5                             | 4569      | 5                               | 0.00          |
| 10/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.84      | 75.2670                       | 8.8370    | 75.2670                         | 2,042.00      |
| 10/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3118      | 3                             | 3118      | 3                               | 0.00          |
| 10/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2898      | 3                             | 2898      | 3                               | 0.00          |
| 10/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3346      | 3                             | 3346      | 3                               | 0.00          |
| 10/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1706      | 2                             | 1706      | 2                               | 0.00          |
| 10/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 2020      | 2                             | 2020      | 2                               | 0.00          |
| 10/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1857      | 2                             | 1857      | 2                               | 0.00          |
| 10/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.90      | 76.3979                       | 8.9010    | 76.3979                         | 0.00          |
| 10/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5881      | 6                             | 5881      | 6                               | 0.00          |
| 10/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6099      | 6                             | 6099      | 6                               | 0.00          |
| 10/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5665      | 6                             | 5665      | 6                               | 0.00          |
| 10/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3406      | 3                             | 3406      | 3                               | 0.00          |
| 10/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3109      | 3                             | 3109      | 3                               | 0.00          |
| 10/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3255      | 3                             | 3255      | 3                               | 0.00          |
| 10/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.96      | 74.4453                       | 8.9640    | 74.4453                         | 0.00          |
| 10/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5582      | 6                             | 5582      | 6                               | 0.00          |
| 10/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5775      | 6                             | 5775      | 6                               | 0.00          |
| 10/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5391      | 6                             | 5391      | 6                               | 0.00          |
| 10/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5498      | 5                             | 5498      | 5                               | 0.00          |
| 10/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 5122      | 5                             | 5122      | 5                               | 0.00          |
| 10/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5307      | 5                             | 5307      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.03      | 75.7453                       | 9.0260    | 75.7453                         | 0.00          |
| 10/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6243      | 6                             | 6243      | 6                               | 0.00          |
| 10/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6056      | 6                             | 6056      | 6                               | 0.00          |
| 10/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6431      | 7                             | 6431      | 7                               | 0.00          |
| 10/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 6250      | 6                             | 6250      | 6                               | 0.00          |
| 10/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6634      | 7                             | 6634      | 7                               | 0.00          |
| 10/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6440      | 6                             | 6440      | 6                               | 0.00          |
| 10/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.16    | 138.7923                      | 139.1586  | 138.7923                        | 820.00        |
| 10/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 10/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 10/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 209       | 0                             | 209       | 0                               | 0.00          |
| 10/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.50    | 118.5056                      | 118.5001  | 118.5056                        | 480.00        |
| 10/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 300       | 0                             | 300       | 0                               | 0.00          |
| 10/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 350       | 0                             | 350       | 0                               | 0.00          |
| 10/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 250       | 0                             | 250       | 0                               | 0.00          |
| 10/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 115.57    | 115.5664                      | 115.5651  | 115.5664                        | 2,827.00      |
| 10/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 265       | 0                             | 265       | 0                               | 0.00          |
| 10/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 215       | 0                             | 215       | 0                               | 0.00          |
| 10/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 315       | 0                             | 315       | 0                               | 0.00          |
| 10/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.80      | 85.1802                       | 8.7950    | 85.1802                         | 92.00         |
| 10/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4623      | 5                             | 4623      | 5                               | 0.00          |
| 10/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 4896      | 5                             | 4896      | 5                               | 0.00          |
| 10/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4356      | 5                             | 4356      | 5                               | 0.00          |
| 10/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 1212      | 1                             | 1212      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 1004      | 1                             | 1004      | 1                               | 0.00          |
| 10/02/2012 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 1104      | 1                             | 1104      | 1                               | 0.00          |
| 10/02/2012 | R213 On 02-August-12    |        |              | Bond Future        | 8.86      | 86.4559                       | 8.8630    | 86.4559                         | 0.00          |
| 10/02/2012 | R213 On 02-August-12    | 9.25   | Call         | Bond Future        | 6121      | 6                             | 6121      | 6                               | 0.00          |
| 10/02/2012 | R213 On 02-August-12    | 9.30   | Call         | Bond Future        | 6350      | 7                             | 6350      | 7                               | 0.00          |
| 10/02/2012 | R213 On 02-August-12    | 9.20   | Call         | Bond Future        | 5896      | 6                             | 5896      | 6                               | 0.00          |
| 10/02/2012 | R213 On 02-August-12    | 9.20   | Put          | Bond Future        | 3303      | 3                             | 3303      | 3                               | 0.00          |
| 10/02/2012 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 3011      | 3                             | 3011      | 3                               | 0.00          |
| 10/02/2012 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 3154      | 3                             | 3154      | 3                               | 0.00          |
| 10/02/2012 | R213 On 01-November-12  |        |              | Bond Future        | 8.93      | 84.2622                       | 8.9320    | 84.2622                         | 0.00          |
| 10/02/2012 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 5738      | 6                             | 5738      | 6                               | 0.00          |
| 10/02/2012 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 5938      | 6                             | 5938      | 6                               | 0.00          |
| 10/02/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 5541      | 6                             | 5541      | 6                               | 0.00          |
| 10/02/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 5401      | 5                             | 5401      | 5                               | 0.00          |
| 10/02/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 5029      | 5                             | 5029      | 5                               | 0.00          |
| 10/02/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 5212      | 5                             | 5212      | 5                               | 0.00          |
| 10/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 9.00      | 85.7309                       | 9.0030    | 85.7309                         | 0.00          |
| 10/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6343      | 6                             | 6343      | 6                               | 0.00          |
| 10/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6537      | 7                             | 6537      | 7                               | 0.00          |
| 10/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6151      | 6                             | 6151      | 6                               | 0.00          |
| 10/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 6558      | 6                             | 6558      | 6                               | 0.00          |
| 10/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 6178      | 6                             | 6178      | 6                               | 0.00          |
| 10/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 6366      | 6                             | 6366      | 6                               | 0.00          |
| 13/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 423.80    | 422.7030                      | 423.8000  | 422.7030                        | 16.00         |
| 13/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 430.16    | 429.0560                      | 430.1570  | 429.0560                        | 0.00          |
| 13/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 385.88    | 384.4280                      | 385.8800  | 384.4280                        | 906.00        |
| 13/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 391.67    | 390.2070                      | 391.6680  | 390.2070                        | 118.00        |
| 13/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 13/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.08      | 0.0963                        | 0.0812    | 0.0963                          | 0.00          |
| 13/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.18      | 0.1642                        | 0.1781    | 0.1642                          | 100,000.00    |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.02      | 0.0358                        | 0.0249    | 0.0358                          | 12,500.00     |
| 13/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.10      | 0.0821                        | 0.0992    | 0.0821                          | 12,987.00     |
| 13/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.77      | 7.8158                        | 7.7662    | 7.8158                          | 0.00          |
| 13/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 117       | 0                             | 117       | 0                               | 0.00          |
| 13/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 129       | 0                             | 129       | 0                               | 0.00          |
| 13/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 107       | 0                             | 107       | 0                               | 0.00          |
| 13/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 491       | 0                             | 491       | 0                               | 0.00          |
| 13/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 413       | 0                             | 413       | 0                               | 0.00          |
| 13/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 451       | 0                             | 451       | 0                               | 0.00          |
| 13/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.07      | 0.0787                        | 0.0695    | 0.0787                          | 12,500.00     |
| 13/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.07      | 0.0781                        | 0.0706    | 0.0781                          | 12,500.00     |
| 13/02/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.08      | 0.0888                        | 0.0813    | 0.0888                          | 5,670.00      |
| 13/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.74      | 7.7908                        | 7.7415    | 7.7908                          | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 122       | 0                             | 122       | 0                               | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 108       | 0                             | 108       | 0                               | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 138       | 0                             | 138       | 0                               | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 247       | 0                             | 247       | 0                               | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 317       | 0                             | 317       | 0                               | 0.00          |
| 13/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 281       | 0                             | 281       | 0                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 386.80    | 385.1940                      | 386.8030  | 385.1940                        | 181.00        |
| 13/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 48030     | 3                             | 48030     | 3                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 47930     | 3                             | 47930     | 3                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 48130     | 3                             | 48130     | 3                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    |        |              | GOVI               | 392.61    | 390.9840                      | 392.6050  | 390.9840                        | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 26050     | 1                             | 26050     | 1                               | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 26150     | 1                             | 26150     | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 25950     | 1                             | 25950     | 1                               | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 13/02/2012 | IGOV On 03-May-12       |        |              | Index Future           | 169.92    | 169.8710                      | 169.9150  | 169.8710                        | 514.00        |
| 13/02/2012 | IGOV On 02-August-12    |        |              | Index Future           | 172.46    | 172.4250                      | 172.4640  | 172.4250                        | 0.00          |
| 13/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 465.11    | 465.1140                      | 465.1140  | 465.1140                        | 0.00          |
| 13/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 473.80    | 473.7980                      | 473.7980  | 473.7980                        | 152.00        |
| 13/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 13/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 13/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 13/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 13/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 13/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 13/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 13/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 2,390.00      |
| 13/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3800                       | 5.6100    | 94.3800                         | 0.00          |
| 13/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3600                       | 5.6200    | 94.3600                         | 0.00          |
| 13/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.63      | 94.3300                       | 5.6300    | 94.3300                         | 2,890.00      |
| 13/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.66      | 94.3100                       | 5.6600    | 94.3100                         | 0.00          |
| 13/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.73      | 94.2300                       | 5.7300    | 94.2300                         | 44,760.00     |
| 13/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.85      | 94.0800                       | 5.8500    | 94.0800                         | 940.00        |
| 13/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.01      | 93.9000                       | 6.0100    | 93.9000                         | 790.00        |
| 13/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.17      | 93.7300                       | 6.1700    | 93.7300                         | 1,250.00      |
| 13/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.34      | 93.5600                       | 6.3400    | 93.5600                         | 1,700.00      |
| 13/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.52      | 93.3900                       | 6.5200    | 93.3900                         | 1,500.00      |
| 13/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.64      | 122.0513                      | 6.6390    | 122.0513                        | 10,880.00     |
| 13/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5223      | 5                             | 5223      | 5                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5380      | 5                             | 5380      | 5                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5066      | 5                             | 5066      | 5                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 236       | 0                             | 236       | 0                               | 1,500.00      |
| 13/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 503       | 0                             | 503       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R157 On 03-May-12      | 6.75   | Call         | Bond Future | 925       | 1                             | 925       | 1                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12      | 6.75   | Put          | Bond Future | 556       | 1                             | 556       | 1                               | 1,500.00      |
| 13/02/2012 | R157 On 03-May-12      | 6.50   | Put          | Bond Future | 967       | 1                             | 967       | 1                               | 1,500.00      |
| 13/02/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1542      | 2                             | 1542      | 2                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 13/02/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.69      | 123.8868                      | 6.6890    | 123.8868                        | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4128      | 4                             | 4128      | 4                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4260      | 4                             | 4260      | 4                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3997      | 4                             | 3997      | 4                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 187       | 0                             | 187       | 0                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 154       | 0                             | 154       | 0                               | 0.00          |
| 13/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 170       | 0                             | 170       | 0                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.73      | 118.9994                      | 6.7340    | 118.9994                        | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1833      | 2                             | 1833      | 2                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1748      | 2                             | 1748      | 2                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1919      | 2                             | 1919      | 2                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1027      | 1                             | 1027      | 1                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1137      | 1                             | 1137      | 1                               | 0.00          |
| 13/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1082      | 1                             | 1082      | 1                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.76      | 121.0787                      | 6.7600    | 121.0787                        | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1482      | 1                             | 1482      | 1                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1551      | 1                             | 1551      | 1                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1417      | 1                             | 1417      | 1                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1571      | 2                             | 1571      | 2                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1448      | 2                             | 1448      | 2                               | 0.00          |
| 13/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1508      | 2                             | 1508      | 2                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.30      | 121.7420                      | 8.3020    | 121.7420                        | 28,058.00     |
| 13/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7032      | 7                             | 7032      | 7                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7396      | 7                             | 7396      | 7                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6673      | 6                             | 6673      | 6                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1175      | 1                             | 1175      | 1                               | 2,250.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2238      | 2                             | 2238      | 2                               | 750.00        |
| 13/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3750      | 3                             | 3750      | 3                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 5972      | 6                             | 5972      | 6                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 943       | 1                             | 943       | 1                               | 2,250.00      |
| 13/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1897      | 2                             | 1897      | 2                               | 750.00        |
| 13/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3209      | 4                             | 3209      | 4                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 760       | 1                             | 760       | 1                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5070      | 6                             | 5070      | 6                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 609       | 1                             | 609       | 1                               | 0.00          |
| 13/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 681       | 1                             | 681       | 1                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.37      | 118.2864                      | 8.3720    | 118.2864                        | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6897      | 7                             | 6897      | 7                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7174      | 7                             | 7174      | 7                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6625      | 6                             | 6625      | 6                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4401      | 4                             | 4401      | 4                               | 8,750.00      |
| 13/02/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 6410      | 6                             | 6410      | 6                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 2256      | 2                             | 2256      | 2                               | 276.00        |
| 13/02/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3776      | 4                             | 3776      | 4                               | 276.00        |
| 13/02/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9149      | 10                            | 9149      | 10                              | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3632      | 4                             | 3632      | 4                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5543      | 6                             | 5543      | 6                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3290      | 4                             | 3290      | 4                               | 0.00          |
| 13/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3457      | 4                             | 3457      | 4                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.44      | 120.1249                      | 8.4380    | 120.1249                        | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7582      | 7                             | 7582      | 7                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7840      | 7                             | 7840      | 7                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7328      | 7                             | 7328      | 7                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4971      | 5                             | 4971      | 5                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4601      | 5                             | 4601      | 5                               | 0.00          |
| 13/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4783      | 5                             | 4783      | 5                               | 0.00          |
| 13/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.50      | 116.9139                      | 8.5030    | 116.9139                        | 0.00          |
| 13/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6904      | 7                             | 6904      | 7                               | 0.00          |
| 13/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 7134      | 7                             | 7134      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6684      | 6                             | 6684      | 6                               | 0.00          |
| 13/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7160      | 8                             | 7160      | 8                               | 0.00          |
| 13/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6714      | 7                             | 6714      | 7                               | 0.00          |
| 13/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6931      | 7                             | 6931      | 7                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.58    | 215.6022                      | 215.5809  | 215.6022                        | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 581       | 1                             | 581       | 1                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 631       | 1                             | 631       | 1                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 531       | 1                             | 531       | 1                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.08    | 252.0894                      | 252.0813  | 252.0894                        | 1,005.00      |
| 13/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1081      | 1                             | 1081      | 1                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1131      | 1                             | 1131      | 1                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.15      | 109.3297                      | 6.1540    | 109.3297                        | 968.00        |
| 13/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3867      | 4                             | 3867      | 4                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3749      | 4                             | 3749      | 4                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3985      | 4                             | 3985      | 4                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 13/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.16      | 106.5655                      | 6.1630    | 106.5655                        | 0.00          |
| 13/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3046      | 3                             | 3046      | 3                               | 0.00          |
| 13/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2947      | 3                             | 2947      | 3                               | 0.00          |
| 13/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3146      | 3                             | 3146      | 3                               | 0.00          |
| 13/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 77        | 0                             | 77        | 0                               | 0.00          |
| 13/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 13/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.15      | 108.2182                      | 6.1470    | 108.2182                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1338      | 1                             | 1338      | 1                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1274      | 1                             | 1274      | 1                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1403      | 1                             | 1403      | 1                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 590       | 1                             | 590       | 1                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 662       | 1                             | 662       | 1                               | 0.00          |
| 13/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 625       | 1                             | 625       | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.08      | 105.6917                      | 6.0810    | 105.6917                        | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1125      | 1                             | 1125      | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1074      | 1                             | 1074      | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1177      | 1                             | 1177      | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 787       | 1                             | 787       | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 862       | 1                             | 862       | 1                               | 0.00          |
| 13/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 824       | 1                             | 824       | 1                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 187.48    | 187.4844                      | 187.4794  | 187.4844                        | 37,020.00     |
| 13/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 2471      | 2                             | 2471      | 2                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 2571      | 3                             | 2571      | 3                               | 0.00          |
| 13/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 2521      | 3                             | 2521      | 3                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.28      | 105.1019                      | 7.2800    | 105.1019                        | 3,536.00      |
| 13/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6357      | 6                             | 6357      | 6                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6561      | 6                             | 6561      | 6                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6153      | 6                             | 6153      | 6                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 577       | 0                             | 577       | 0                               | 4,200.00      |
| 13/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2642      | 2                             | 2642      | 2                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 834       | 1                             | 834       | 1                               | 1,400.00      |
| 13/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1540      | 1                             | 1540      | 1                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 781       | 1                             | 781       | 1                               | 1,400.00      |
| 13/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 342       | 0                             | 342       | 0                               | 4,200.00      |
| 13/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1419      | 2                             | 1419      | 2                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1842      | 2                             | 1842      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 13/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.35      | 106.6831                      | 7.3490    | 106.6831                        | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5284      | 5                             | 5284      | 5                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5451      | 5                             | 5451      | 5                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5120      | 5                             | 5120      | 5                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 523       | 1                             | 523       | 1                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 449       | 1                             | 449       | 1                               | 0.00          |
| 13/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 485       | 1                             | 485       | 1                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.42      | 104.1758                      | 7.4170    | 104.1758                        | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3107      | 3                             | 3107      | 3                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3231      | 3                             | 3231      | 3                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2985      | 3                             | 2985      | 3                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1833      | 2                             | 1833      | 2                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1675      | 2                             | 1675      | 2                               | 0.00          |
| 13/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1753      | 2                             | 1753      | 2                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.48      | 105.9936                      | 7.4820    | 105.9936                        | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1063      | 1                             | 1063      | 1                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1011      | 1                             | 1011      | 1                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1121      | 1                             | 1121      | 1                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4828      | 5                             | 4828      | 5                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5125      | 5                             | 5125      | 5                               | 0.00          |
| 13/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4973      | 5                             | 4973      | 5                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.58      | 104.7905                      | 7.5810    | 104.7905                        | 3,150.00      |
| 13/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5934      | 6                             | 5934      | 6                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6164      | 6                             | 6164      | 6                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 320       | 0                             | 320       | 0                               | 550.00        |
| 13/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1849      | 2                             | 1849      | 2                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5705      | 5                             | 5705      | 5                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3398      | 4                             | 3398      | 4                               | 0.00          |
| 13/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 975       | 1                             | 975       | 1                               | 550.00        |
| 13/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 62        | 0                             | 62        | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.66      | 102.3364                      | 7.6560    | 102.3364                        | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5109      | 5                             | 5109      | 5                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4929      | 5                             | 4929      | 5                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5285      | 5                             | 5285      | 5                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 915       | 1                             | 915       | 1                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1036      | 1                             | 1036      | 1                               | 0.00          |
| 13/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 977       | 1                             | 977       | 1                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.73      | 103.9227                      | 7.7270    | 103.9227                        | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3645      | 3                             | 3645      | 3                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3506      | 3                             | 3506      | 3                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3787      | 4                             | 3787      | 4                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2236      | 2                             | 2236      | 2                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2432      | 3                             | 2432      | 3                               | 0.00          |
| 13/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2332      | 3                             | 2332      | 3                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.79      | 101.6985                      | 7.7940    | 101.6985                        | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3824      | 4                             | 3824      | 4                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3955      | 4                             | 3955      | 4                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3694      | 3                             | 3694      | 3                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2970      | 3                             | 2970      | 3                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2771      | 3                             | 2771      | 3                               | 0.00          |
| 13/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2870      | 3                             | 2870      | 3                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.06      | 104.4934                      | 6.0600    | 104.4934                        | 300.00        |
| 13/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2280      | 2                             | 2280      | 2                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2358      | 2                             | 2358      | 2                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2202      | 2                             | 2202      | 2                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 13/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 13/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.06      | 102.3000                      | 6.0600    | 102.3000                        | 0.00          |
| 13/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1679      | 2                             | 1679      | 2                               | 0.00          |
| 13/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1740      | 2                             | 1740      | 2                               | 0.00          |
| 13/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1618      | 2                             | 1618      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 13/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 13/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 59        | 0                             | 59        | 0                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 6.00      | 103.8884                      | 6.0030    | 103.8884                        | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 490       | 0                             | 490       | 0                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 522       | 0                             | 522       | 0                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 462       | 0                             | 462       | 0                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 523       | 1                             | 523       | 1                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 468       | 1                             | 468       | 1                               | 0.00          |
| 13/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 493       | 1                             | 493       | 1                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.83      | 101.9322                      | 5.8260    | 101.9322                        | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 547       | 0                             | 547       | 0                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 521       | 0                             | 521       | 0                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 573       | 1                             | 573       | 1                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 372       | 0                             | 372       | 0                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 410       | 0                             | 410       | 0                               | 0.00          |
| 13/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 391       | 0                             | 391       | 0                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.83      | 98.5563                       | 7.8270    | 98.5563                         | 24,905.00     |
| 13/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5180      | 5                             | 5180      | 5                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5414      | 5                             | 5414      | 5                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4946      | 5                             | 4946      | 5                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 663       | 1                             | 663       | 1                               | 2,400.00      |
| 13/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1055      | 1                             | 1055      | 1                               | 800.00        |
| 13/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2052      | 2                             | 2052      | 2                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3178      | 3                             | 3178      | 3                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 583       | 1                             | 583       | 1                               | 2,400.00      |
| 13/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 1093      | 1                             | 1093      | 1                               | 800.00        |
| 13/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 2049      | 2                             | 2049      | 2                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 224       | 0                             | 224       | 0                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2795      | 3                             | 2795      | 3                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 170       | 0                             | 170       | 0                               | 0.00          |
| 13/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 197       | 0                             | 197       | 0                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.91      | 96.4039                       | 7.9050    | 96.4039                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5568      | 5                             | 5568      | 5                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5377      | 5                             | 5377      | 5                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5754      | 5                             | 5754      | 5                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1053      | 1                             | 1053      | 1                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1187      | 1                             | 1187      | 1                               | 0.00          |
| 13/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1122      | 1                             | 1122      | 1                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.98      | 97.8993                       | 7.9760    | 97.8993                         | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4055      | 4                             | 4055      | 4                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3905      | 4                             | 3905      | 4                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4206      | 4                             | 4206      | 4                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2520      | 3                             | 2520      | 3                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2735      | 3                             | 2735      | 3                               | 0.00          |
| 13/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2626      | 3                             | 2626      | 3                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.05      | 95.9618                       | 8.0460    | 95.9618                         | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4283      | 4                             | 4283      | 4                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4425      | 4                             | 4425      | 4                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4142      | 4                             | 4142      | 4                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3361      | 4                             | 3361      | 4                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3142      | 3                             | 3142      | 3                               | 0.00          |
| 13/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3251      | 3                             | 3251      | 3                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.88      | 93.1578                       | 7.8790    | 93.1578                         | 9,194.00      |
| 13/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6574      | 6                             | 6574      | 6                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6831      | 6                             | 6831      | 6                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6319      | 6                             | 6319      | 6                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 724       | 1                             | 724       | 1                               | 3,000.00      |
| 13/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1149      | 1                             | 1149      | 1                               | 1,000.00      |
| 13/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2222      | 2                             | 2222      | 2                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3429      | 3                             | 3429      | 3                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 646       | 1                             | 646       | 1                               | 3,000.00      |
| 13/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1199      | 1                             | 1199      | 1                               | 1,000.00      |
| 13/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2235      | 3                             | 2235      | 3                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 141       | 0                             | 141       | 0                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3043      | 3                             | 3043      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 103       | 0                             | 103       | 0                               | 0.00          |
| 13/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.95      | 94.5583                       | 7.9490    | 94.5583                         | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5828      | 6                             | 5828      | 6                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6033      | 6                             | 6033      | 6                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5625      | 5                             | 5625      | 5                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1339      | 1                             | 1339      | 1                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1195      | 1                             | 1195      | 1                               | 0.00          |
| 13/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1265      | 1                             | 1265      | 1                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.02      | 92.6324                       | 8.0160    | 92.6324                         | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4309      | 4                             | 4309      | 4                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4471      | 4                             | 4471      | 4                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4149      | 4                             | 4149      | 4                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3101      | 3                             | 3101      | 3                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2860      | 3                             | 2860      | 3                               | 0.00          |
| 13/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2979      | 3                             | 2979      | 3                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.08      | 94.2469                       | 8.0800    | 94.2469                         | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3887      | 4                             | 3887      | 4                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3752      | 4                             | 3752      | 4                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4029      | 4                             | 4029      | 4                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4197      | 4                             | 4197      | 4                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4482      | 5                             | 4482      | 5                               | 0.00          |
| 13/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4335      | 5                             | 4335      | 5                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.77      | 75.0706                       | 8.7690    | 75.0706                         | 2,042.00      |
| 13/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3405      | 3                             | 3405      | 3                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3171      | 3                             | 3171      | 3                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3646      | 3                             | 3646      | 3                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1470      | 2                             | 1470      | 2                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1757      | 2                             | 1757      | 2                               | 0.00          |
| 13/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1608      | 2                             | 1608      | 2                               | 0.00          |
| 13/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.83      | 76.2039                       | 8.8320    | 76.2039                         | 0.00          |
| 13/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6183      | 6                             | 6183      | 6                               | 0.00          |
| 13/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5960      | 6                             | 5960      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6408      | 6                             | 6408      | 6                               | 0.00          |
| 13/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2881      | 3                             | 2881      | 3                               | 0.00          |
| 13/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3164      | 3                             | 3164      | 3                               | 0.00          |
| 13/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3020      | 3                             | 3020      | 3                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.89      | 74.2383                       | 8.8930    | 74.2383                         | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5853      | 6                             | 5853      | 6                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5656      | 5                             | 5656      | 5                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 6052      | 6                             | 6052      | 6                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4852      | 5                             | 4852      | 5                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5217      | 5                             | 5217      | 5                               | 0.00          |
| 13/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5032      | 5                             | 5032      | 5                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.95      | 75.5407                       | 8.9530    | 75.5407                         | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6519      | 6                             | 6519      | 6                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6712      | 6                             | 6712      | 6                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6327      | 6                             | 6327      | 6                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6350      | 7                             | 6350      | 7                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5976      | 6                             | 5976      | 6                               | 0.00          |
| 13/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6161      | 6                             | 6161      | 6                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.15    | 139.1586                      | 139.1549  | 139.1586                        | 820.00        |
| 13/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.49    | 118.5001                      | 118.4921  | 118.5001                        | 480.00        |
| 13/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 13/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 13/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 342       | 0                             | 342       | 0                               | 0.00          |
| 13/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 115.56    | 115.5651                      | 115.5613  | 115.5651                        | 2,827.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 261       | 0                             | 261       | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 311       | 0                             | 311       | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 211       | 0                             | 211       | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.73      | 84.9401                       | 8.7280    | 84.9401                         | 92.00         |
| 13/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4985      | 5                             | 4985      | 5                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5270      | 5                             | 5270      | 5                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4706      | 4                             | 4706      | 4                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 1025      | 1                             | 1025      | 1                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 840       | 1                             | 840       | 1                               | 0.00          |
| 13/02/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 928       | 1                             | 928       | 1                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.80      | 86.2190                       | 8.7950    | 86.2190                         | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6428      | 6                             | 6428      | 6                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6663      | 6                             | 6663      | 6                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6196      | 6                             | 6196      | 6                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 3065      | 3                             | 3065      | 3                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2786      | 3                             | 2786      | 3                               | 0.00          |
| 13/02/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2923      | 3                             | 2923      | 3                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.86      | 84.0129                       | 8.8610    | 84.0129                         | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 6015      | 6                             | 6015      | 6                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6222      | 6                             | 6222      | 6                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5812      | 6                             | 5812      | 6                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 5118      | 5                             | 5118      | 5                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4758      | 5                             | 4758      | 5                               | 0.00          |
| 13/02/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4935      | 5                             | 4935      | 5                               | 0.00          |
| 13/02/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.93      | 85.4776                       | 8.9290    | 85.4776                         | 0.00          |
| 13/02/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 6626      | 6                             | 6626      | 6                               | 0.00          |
| 13/02/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 6826      | 7                             | 6826      | 7                               | 0.00          |
| 13/02/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 6429      | 6                             | 6429      | 6                               | 0.00          |
| 13/02/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 6267      | 7                             | 6267      | 7                               | 0.00          |
| 13/02/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 5898      | 6                             | 5898      | 6                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 6079      | 6                             | 6079      | 6                               | 0.00          |
| 14/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 423.45    | 423.8000                      | 423.4490  | 423.8000                        | 16.00         |
| 14/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 429.79    | 430.1570                      | 429.7930  | 430.1570                        | 0.00          |
| 14/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 385.22    | 385.8800                      | 385.2200  | 385.8800                        | 906.00        |
| 14/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 390.99    | 391.6680                      | 390.9920  | 391.6680                        | 118.00        |
| 14/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 14/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.08      | 0.0812                        | 0.0848    | 0.0812                          | 0.00          |
| 14/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.16      | 0.1781                        | 0.1645    | 0.1781                          | 100,000.00    |
| 14/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.03      | 0.0249                        | 0.0270    | 0.0249                          | 12,500.00     |
| 14/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.08      | 0.0992                        | 0.0751    | 0.0992                          | 12,987.00     |
| 14/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.81      | 7.7662                        | 7.8070    | 7.7662                          | 0.00          |
| 14/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 126       | 0                             | 126       | 0                               | 0.00          |
| 14/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 114       | 0                             | 114       | 0                               | 0.00          |
| 14/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 138       | 0                             | 138       | 0                               | 0.00          |
| 14/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 381       | 0                             | 381       | 0                               | 0.00          |
| 14/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 457       | 0                             | 457       | 0                               | 0.00          |
| 14/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 419       | 0                             | 419       | 0                               | 0.00          |
| 14/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.08      | 0.0695                        | 0.0755    | 0.0695                          | 12,500.00     |
| 14/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.08      | 0.0706                        | 0.0778    | 0.0706                          | 12,500.00     |
| 14/02/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.09      | 0.0813                        | 0.0893    | 0.0813                          | 5,670.00      |
| 14/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.78      | 7.7415                        | 7.7824    | 7.7415                          | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 133       | 0                             | 133       | 0                               | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 151       | 0                             | 151       | 0                               | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 118       | 0                             | 118       | 0                               | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 286       | 0                             | 286       | 0                               | 0.00          |
| 14/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 219       | 0                             | 219       | 0                               | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry         | 251       | 0                             | 251       | 0                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       |        |              | GOVI                   | 386.22    | 386.8030                      | 386.2210  | 386.8030                        | 181.00        |
| 14/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI                   | 42210     | 5                             | 42210     | 5                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI                   | 42110     | 5                             | 42110     | 5                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI                   | 42310     | 5                             | 42310     | 5                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 392.01    | 392.6050                      | 392.0070  | 392.6050                        | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 20070     | 3                             | 20070     | 3                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 19970     | 3                             | 19970     | 3                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 20170     | 3                             | 20170     | 3                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 14/02/2012 | IGOV On 03-May-12       |        |              | Index Future           | 169.91    | 169.9150                      | 169.9060  | 169.9150                        | 514.00        |
| 14/02/2012 | IGOV On 02-August-12    |        |              | Index Future           | 172.45    | 172.4640                      | 172.4520  | 172.4640                        | 0.00          |
| 14/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 461.08    | 465.1140                      | 461.0820  | 465.1140                        | 0.00          |
| 14/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 469.65    | 473.7980                      | 469.6520  | 473.7980                        | 152.00        |
| 14/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 14/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 14/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 14/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 14/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 14/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 14/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 14/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 2,390.00      |
| 14/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 14/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 0.00          |
| 14/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3700                       | 5.6400    | 94.3700                         | 2,890.00      |
| 14/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3400                       | 5.6500    | 94.3400                         | 0.00          |
| 14/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.73      | 94.2700                       | 5.7300    | 94.2700                         | 44,760.00     |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.86      | 94.1500                       | 5.8600    | 94.1500                         | 940.00        |
| 14/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.01      | 93.9900                       | 6.0100    | 93.9900                         | 790.00        |
| 14/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.18      | 93.8300                       | 6.1800    | 93.8300                         | 1,250.00      |
| 14/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.35      | 93.6600                       | 6.3500    | 93.6600                         | 1,700.00      |
| 14/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.54      | 93.4800                       | 6.5400    | 93.4800                         | 1,500.00      |
| 14/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.68      | 122.2843                      | 6.6760    | 122.2843                        | 10,835.00     |
| 14/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5100      | 5                             | 5100      | 5                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5257      | 5                             | 5257      | 5                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4943      | 5                             | 4943      | 5                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 850       | 1                             | 850       | 1                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 206       | 0                             | 206       | 0                               | 1,500.00      |
| 14/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 452       | 1                             | 452       | 1                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1040      | 1                             | 1040      | 1                               | 1,500.00      |
| 14/02/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 604       | 1                             | 604       | 1                               | 1,500.00      |
| 14/02/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 3         | 0                             | 3         | 0                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1635      | 2                             | 1635      | 2                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 14/02/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.73      | 124.1209                      | 6.7300    | 124.1209                        | 0.00          |
| 14/02/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 4014      | 4                             | 4014      | 4                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 4144      | 4                             | 4144      | 4                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 3884      | 4                             | 3884      | 4                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 200       | 0                             | 200       | 0                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12    | 8.05   | Put          | Bond Future            | 165       | 0                             | 165       | 0                               | 0.00          |
| 14/02/2012 | R157 On 02-August-12    | 8.00   | Put          | Bond Future            | 182       | 0                             | 182       | 0                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12  |        |              | Bond Future            | 6.78      | 119.2345                      | 6.7790    | 119.2345                        | 0.00          |
| 14/02/2012 | R157 On 01-November-12  | 7.00   | Call         | Bond Future            | 1756      | 2                             | 1756      | 2                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12  | 6.95   | Call         | Bond Future            | 1673      | 2                             | 1673      | 2                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12  | 7.05   | Call         | Bond Future            | 1841      | 2                             | 1841      | 2                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12  | 7.05   | Put          | Bond Future            | 1077      | 1                             | 1077      | 1                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12  | 6.95   | Put          | Bond Future            | 1190      | 1                             | 1190      | 1                               | 0.00          |
| 14/02/2012 | R157 On 01-November-12  | 7.00   | Put          | Bond Future            | 1132      | 1                             | 1132      | 1                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13  |        |              | Bond Future            | 6.81      | 121.3249                      | 6.8120    | 121.3249                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1414      | 1                             | 1414      | 1                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1481      | 2                             | 1481      | 2                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1351      | 1                             | 1351      | 1                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1639      | 2                             | 1639      | 2                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1512      | 1                             | 1512      | 1                               | 0.00          |
| 14/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1573      | 2                             | 1573      | 2                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.34      | 122.3833                      | 8.3430    | 122.3833                        | 28,058.00     |
| 14/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6703      | 7                             | 6703      | 7                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7061      | 7                             | 7061      | 7                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6350      | 7                             | 6350      | 7                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1053      | 1                             | 1053      | 1                               | 2,250.00      |
| 14/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 5662      | 6                             | 5662      | 6                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2050      | 2                             | 2050      | 2                               | 750.00        |
| 14/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3499      | 4                             | 3499      | 4                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 2033      | 2                             | 2033      | 2                               | 750.00        |
| 14/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 1021      | 1                             | 1021      | 1                               | 2,250.00      |
| 14/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3409      | 3                             | 3409      | 3                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 824       | 1                             | 824       | 1                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5335      | 5                             | 5335      | 5                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 661       | 1                             | 661       | 1                               | 0.00          |
| 14/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 739       | 1                             | 739       | 1                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.41      | 118.9252                      | 8.4140    | 118.9252                        | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6641      | 7                             | 6641      | 7                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6912      | 7                             | 6912      | 7                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6373      | 7                             | 6373      | 7                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4201      | 4                             | 4201      | 4                               | 8,750.00      |
| 14/02/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 6163      | 6                             | 6163      | 6                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 2417      | 0                             | 2417      | 0                               | 43.00         |
| 14/02/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6694      | 0                             | 6694      | 0                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 2126      | 2                             | 2126      | 2                               | 276.00        |
| 14/02/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8697      | 0                             | 8697      | 0                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3555      | 0                             | 3555      | 0                               | 43.00         |
| 14/02/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3919      | 4                             | 3919      | 4                               | 276.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9409      | 9                             | 9409      | 9                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3770      | 4                             | 3770      | 4                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5732      | 6                             | 5732      | 6                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3418      | 3                             | 3418      | 3                               | 0.00          |
| 14/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3591      | 3                             | 3591      | 3                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.48      | 120.7705                      | 8.4810    | 120.7705                        | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7338      | 8                             | 7338      | 8                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7592      | 8                             | 7592      | 8                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7089      | 7                             | 7089      | 7                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 5123      | 5                             | 5123      | 5                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4745      | 5                             | 4745      | 5                               | 0.00          |
| 14/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4930      | 5                             | 4930      | 5                               | 0.00          |
| 14/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.55      | 117.5831                      | 8.5480    | 117.5831                        | 0.00          |
| 14/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6683      | 7                             | 6683      | 7                               | 0.00          |
| 14/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6468      | 7                             | 6468      | 7                               | 0.00          |
| 14/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6909      | 7                             | 6909      | 7                               | 0.00          |
| 14/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6891      | 7                             | 6891      | 7                               | 0.00          |
| 14/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7346      | 7                             | 7346      | 7                               | 0.00          |
| 14/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7112      | 7                             | 7112      | 7                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.57    | 215.5809                      | 215.5654  | 215.5809                        | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 565       | 1                             | 565       | 1                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 515       | 1                             | 515       | 1                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 615       | 1                             | 615       | 1                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.08    | 252.0813                      | 252.0799  | 252.0813                        | 1,005.00      |
| 14/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1080      | 1                             | 1080      | 1                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1130      | 1                             | 1130      | 1                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.19      | 109.5056                      | 6.1870    | 109.5056                        | 968.00        |
| 14/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3786      | 4                             | 3786      | 4                               | 0.00          |
| 14/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3904      | 4                             | 3904      | 4                               | 0.00          |
| 14/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3667      | 4                             | 3667      | 4                               | 0.00          |
| 14/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 14/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 14/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.20      | 106.7389                      | 6.2000    | 106.7389                        | 0.00          |
| 14/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2969      | 3                             | 2969      | 3                               | 0.00          |
| 14/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3068      | 3                             | 3068      | 3                               | 0.00          |
| 14/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2871      | 3                             | 2871      | 3                               | 0.00          |
| 14/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 103       | 0                             | 103       | 0                               | 0.00          |
| 14/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 83        | 0                             | 83        | 0                               | 0.00          |
| 14/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 92        | 0                             | 92        | 0                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.19      | 108.3944                      | 6.1890    | 108.3944                        | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1283      | 1                             | 1283      | 1                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1221      | 1                             | 1221      | 1                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1347      | 1                             | 1347      | 1                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 694       | 1                             | 694       | 1                               | 0.00          |
| 14/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 655       | 1                             | 655       | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.13      | 105.8751                      | 6.1300    | 105.8751                        | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1076      | 1                             | 1076      | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1127      | 1                             | 1127      | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1026      | 1                             | 1026      | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 901       | 1                             | 901       | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 825       | 1                             | 825       | 1                               | 0.00          |
| 14/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 863       | 1                             | 863       | 1                               | 0.00          |
| 14/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 187.48    | 187.4794                      | 187.4794  | 187.4794                        | 36,952.00     |
| 14/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 2571      | 3                             | 2571      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 2471      | 2                             | 2471      | 2                               | 0.00          |
| 14/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 2521      | 3                             | 2521      | 3                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.28      | 105.4330                      | 7.2840    | 105.4330                        | 3,536.00      |
| 14/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6339      | 6                             | 6339      | 6                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6543      | 7                             | 6543      | 7                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6134      | 6                             | 6134      | 6                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 565       | 1                             | 565       | 1                               | 4,200.00      |
| 14/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 819       | 1                             | 819       | 1                               | 1,400.00      |
| 14/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1522      | 2                             | 1522      | 2                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2622      | 3                             | 2622      | 3                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 340       | 0                             | 340       | 0                               | 4,200.00      |
| 14/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 781       | 1                             | 781       | 1                               | 1,400.00      |
| 14/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1422      | 1                             | 1422      | 1                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1848      | 2                             | 1848      | 2                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 14/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.35      | 107.0172                      | 7.3540    | 107.0172                        | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5263      | 5                             | 5263      | 5                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5098      | 5                             | 5098      | 5                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5429      | 5                             | 5429      | 5                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 449       | 0                             | 449       | 0                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 523       | 1                             | 523       | 1                               | 0.00          |
| 14/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 485       | 0                             | 485       | 0                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.42      | 104.5154                      | 7.4230    | 104.5154                        | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3088      | 3                             | 3088      | 3                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3212      | 3                             | 3212      | 3                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2967      | 3                             | 2967      | 3                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1839      | 2                             | 1839      | 2                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1681      | 2                             | 1681      | 2                               | 0.00          |
| 14/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1758      | 2                             | 1758      | 2                               | 0.00          |
| 14/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.49      | 106.3431                      | 7.4880    | 106.3431                        | 0.00          |
| 14/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1054      | 1                             | 1054      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1111      | 1                             | 1111      | 1                               | 0.00          |
| 14/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1002      | 1                             | 1002      | 1                               | 0.00          |
| 14/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5140      | 5                             | 5140      | 5                               | 0.00          |
| 14/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4841      | 5                             | 4841      | 5                               | 0.00          |
| 14/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4988      | 5                             | 4988      | 5                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.58      | 105.1744                      | 7.5750    | 105.1744                        | 3,150.00      |
| 14/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5961      | 6                             | 5961      | 6                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6192      | 6                             | 6192      | 6                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5732      | 6                             | 5732      | 6                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 321       | 0                             | 321       | 0                               | 550.00        |
| 14/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1859      | 2                             | 1859      | 2                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 954       | 1                             | 954       | 1                               | 550.00        |
| 14/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3368      | 3                             | 3368      | 3                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 14/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 69        | 0                             | 69        | 0                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.65      | 102.7223                      | 7.6500    | 102.7223                        | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5126      | 5                             | 5126      | 5                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5302      | 5                             | 5302      | 5                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4946      | 5                             | 4946      | 5                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 902       | 1                             | 902       | 1                               | 0.00          |
| 14/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 964       | 1                             | 964       | 1                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.72      | 104.3144                      | 7.7210    | 104.3144                        | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3657      | 4                             | 3657      | 4                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3517      | 4                             | 3517      | 4                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3799      | 4                             | 3799      | 4                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2219      | 2                             | 2219      | 2                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2414      | 2                             | 2414      | 2                               | 0.00          |
| 14/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2315      | 2                             | 2315      | 2                               | 0.00          |
| 14/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.79      | 102.1029                      | 7.7880    | 102.1029                        | 0.00          |
| 14/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3835      | 4                             | 3835      | 4                               | 0.00          |
| 14/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3705      | 4                             | 3705      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3966      | 4                             | 3966      | 4                               | 0.00          |
| 14/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2754      | 3                             | 2754      | 3                               | 0.00          |
| 14/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2953      | 3                             | 2953      | 3                               | 0.00          |
| 14/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2853      | 3                             | 2853      | 3                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.10      | 104.6122                      | 6.1000    | 104.6122                        | 300.00        |
| 14/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2216      | 2                             | 2216      | 2                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2138      | 2                             | 2138      | 2                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2293      | 2                             | 2293      | 2                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 14/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 14/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.11      | 102.4168                      | 6.1080    | 102.4168                        | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1619      | 2                             | 1619      | 2                               | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1559      | 2                             | 1559      | 2                               | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1679      | 2                             | 1679      | 2                               | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |
| 14/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 6.06      | 104.0055                      | 6.0620    | 104.0055                        | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 456       | 0                             | 456       | 0                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 486       | 1                             | 486       | 1                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 429       | 0                             | 429       | 0                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 558       | 1                             | 558       | 1                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 500       | 0                             | 500       | 0                               | 0.00          |
| 14/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 527       | 0                             | 527       | 0                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.90      | 102.0559                      | 5.9030    | 102.0559                        | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 509       | 1                             | 509       | 1                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 533       | 1                             | 533       | 1                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 484       | 1                             | 484       | 1                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 442       | 0                             | 442       | 0                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 401       | 0                             | 401       | 0                               | 0.00          |
| 14/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 422       | 0                             | 422       | 0                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.83      | 98.9681                       | 7.8260    | 98.9681                         | 24,905.00     |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5181      | 5                             | 5181      | 5                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5415      | 5                             | 5415      | 5                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4946      | 5                             | 4946      | 5                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 656       | 1                             | 656       | 1                               | 2,400.00      |
| 14/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3175      | 3                             | 3175      | 3                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1048      | 1                             | 1048      | 1                               | 800.00        |
| 14/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2046      | 2                             | 2046      | 2                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 1081      | 1                             | 1081      | 1                               | 800.00        |
| 14/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 575       | 1                             | 575       | 1                               | 2,400.00      |
| 14/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 2036      | 2                             | 2036      | 2                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2783      | 3                             | 2783      | 3                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 166       | 0                             | 166       | 0                               | 0.00          |
| 14/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.91      | 96.8146                       | 7.9050    | 96.8146                         | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5561      | 6                             | 5561      | 6                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5747      | 6                             | 5747      | 6                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5371      | 5                             | 5371      | 5                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1181      | 1                             | 1181      | 1                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1046      | 1                             | 1046      | 1                               | 0.00          |
| 14/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1115      | 1                             | 1115      | 1                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.98      | 98.3140                       | 7.9750    | 98.3140                         | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4052      | 4                             | 4052      | 4                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3902      | 4                             | 3902      | 4                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4203      | 4                             | 4203      | 4                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2511      | 3                             | 2511      | 3                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2727      | 3                             | 2727      | 3                               | 0.00          |
| 14/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2618      | 3                             | 2618      | 3                               | 0.00          |
| 14/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.05      | 96.3886                       | 8.0450    | 96.3886                         | 0.00          |
| 14/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4280      | 4                             | 4280      | 4                               | 0.00          |
| 14/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4140      | 4                             | 4140      | 4                               | 0.00          |
| 14/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4423      | 4                             | 4423      | 4                               | 0.00          |
| 14/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3135      | 3                             | 3135      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3354      | 3                             | 3354      | 3                               | 0.00          |
| 14/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3243      | 3                             | 3243      | 3                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.90      | 93.5663                       | 7.9040    | 93.5663                         | 9,194.00      |
| 14/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6430      | 7                             | 6430      | 7                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6686      | 7                             | 6686      | 7                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6176      | 6                             | 6176      | 6                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 673       | 1                             | 673       | 1                               | 3,000.00      |
| 14/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3308      | 3                             | 3308      | 3                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1080      | 1                             | 1080      | 1                               | 1,000.00      |
| 14/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2122      | 2                             | 2122      | 2                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1250      | 1                             | 1250      | 1                               | 1,000.00      |
| 14/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 675       | 1                             | 675       | 1                               | 3,000.00      |
| 14/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2317      | 2                             | 2317      | 2                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 148       | 0                             | 148       | 0                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3142      | 3                             | 3142      | 3                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 108       | 0                             | 108       | 0                               | 0.00          |
| 14/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 127       | 0                             | 127       | 0                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.98      | 94.9687                       | 7.9750    | 94.9687                         | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5708      | 6                             | 5708      | 6                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5507      | 6                             | 5507      | 6                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5911      | 6                             | 5911      | 6                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1226      | 1                             | 1226      | 1                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1373      | 1                             | 1373      | 1                               | 0.00          |
| 14/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1298      | 1                             | 1298      | 1                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.04      | 93.0443                       | 8.0430    | 93.0443                         | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4213      | 4                             | 4213      | 4                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4374      | 4                             | 4374      | 4                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4055      | 4                             | 4055      | 4                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3162      | 3                             | 3162      | 3                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2917      | 3                             | 2917      | 3                               | 0.00          |
| 14/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 3038      | 3                             | 3038      | 3                               | 0.00          |
| 14/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.11      | 94.6758                       | 8.1090    | 94.6758                         | 0.00          |
| 14/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3801      | 4                             | 3801      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3940      | 4                             | 3940      | 4                               | 0.00          |
| 14/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3667      | 4                             | 3667      | 4                               | 0.00          |
| 14/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4559      | 4                             | 4559      | 4                               | 0.00          |
| 14/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4270      | 4                             | 4270      | 4                               | 0.00          |
| 14/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4411      | 4                             | 4411      | 4                               | 0.00          |
| 14/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.85      | 75.6068                       | 8.8450    | 75.6068                         | 2,042.00      |
| 14/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3023      | 3                             | 3023      | 3                               | 0.00          |
| 14/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3250      | 4                             | 3250      | 4                               | 0.00          |
| 14/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2803      | 3                             | 2803      | 3                               | 0.00          |
| 14/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1988      | 2                             | 1988      | 2                               | 0.00          |
| 14/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1672      | 1                             | 1672      | 1                               | 0.00          |
| 14/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1825      | 2                             | 1825      | 2                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.91      | 76.7413                       | 8.9110    | 76.7413                         | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5783      | 6                             | 5783      | 6                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6001      | 6                             | 6001      | 6                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5568      | 6                             | 5568      | 6                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3386      | 3                             | 3386      | 3                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3088      | 3                             | 3088      | 3                               | 0.00          |
| 14/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3234      | 3                             | 3234      | 3                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.97      | 74.7847                       | 8.9740    | 74.7847                         | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5499      | 6                             | 5499      | 6                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5309      | 6                             | 5309      | 6                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5692      | 6                             | 5692      | 6                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 5115      | 5                             | 5115      | 5                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5493      | 5                             | 5493      | 5                               | 0.00          |
| 14/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5301      | 5                             | 5301      | 5                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.04      | 76.0959                       | 9.0360    | 76.0959                         | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6168      | 7                             | 6168      | 7                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5982      | 6                             | 5982      | 6                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6355      | 7                             | 6355      | 7                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 6249      | 6                             | 6249      | 6                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6636      | 6                             | 6636      | 6                               | 0.00          |
| 14/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6441      | 6                             | 6441      | 6                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R210 On 03-May-12    |        |              | Bond Future | 139.15    | 139.1549                      | 139.1549  | 139.1549                        | 820.00        |
| 14/02/2012 | R210 On 03-May-12    | 139.00 | Call         | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 14/02/2012 | R210 On 03-May-12    | 139.05 | Call         | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 14/02/2012 | R210 On 03-May-12    | 138.95 | Call         | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 14/02/2012 | R210 On 03-May-12    | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R210 On 03-May-12    | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R210 On 03-May-12    | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R211 On 03-May-12    |        |              | Bond Future | 118.43    | 118.4921                      | 118.4318  | 118.4921                        | 480.00        |
| 14/02/2012 | R211 On 03-May-12    | 118.20 | Call         | Bond Future | 232       | 0                             | 232       | 0                               | 0.00          |
| 14/02/2012 | R211 On 03-May-12    | 118.15 | Call         | Bond Future | 282       | 0                             | 282       | 0                               | 0.00          |
| 14/02/2012 | R211 On 03-May-12    | 118.25 | Call         | Bond Future | 182       | 0                             | 182       | 0                               | 0.00          |
| 14/02/2012 | R211 On 03-May-12    | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R211 On 03-May-12    | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R211 On 03-May-12    | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12    |        |              | Bond Future | 115.56    | 115.5613                      | 115.5606  | 115.5613                        | 2,827.00      |
| 14/02/2012 | R212 On 03-May-12    | 115.30 | Call         | Bond Future | 261       | 0                             | 261       | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12    | 115.35 | Call         | Bond Future | 211       | 0                             | 211       | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12    | 115.25 | Call         | Bond Future | 311       | 0                             | 311       | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12    | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12    | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R212 On 03-May-12    | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12    |        |              | Bond Future | 8.77      | 85.4778                       | 8.7680    | 85.4778                         | 785.00        |
| 14/02/2012 | R213 On 03-May-12    | 9.25   | Call         | Bond Future | 4731      | 5                             | 4731      | 5                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12    | 9.20   | Call         | Bond Future | 4458      | 5                             | 4458      | 5                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12    | 9.30   | Call         | Bond Future | 5010      | 5                             | 5010      | 5                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12    | 9.30   | Put          | Bond Future | 902       | 1                             | 902       | 1                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12    | 9.20   | Put          | Bond Future | 1098      | 1                             | 1098      | 1                               | 0.00          |
| 14/02/2012 | R213 On 03-May-12    | 9.25   | Put          | Bond Future | 996       | 1                             | 996       | 1                               | 0.00          |
| 14/02/2012 | R213 On 02-August-12 |        |              | Bond Future | 8.84      | 86.7573                       | 8.8360    | 86.7573                         | 0.00          |
| 14/02/2012 | R213 On 02-August-12 | 9.25   | Call         | Bond Future | 6206      | 6                             | 6206      | 6                               | 0.00          |
| 14/02/2012 | R213 On 02-August-12 | 9.30   | Call         | Bond Future | 6438      | 7                             | 6438      | 7                               | 0.00          |
| 14/02/2012 | R213 On 02-August-12 | 9.20   | Call         | Bond Future | 5978      | 6                             | 5978      | 6                               | 0.00          |
| 14/02/2012 | R213 On 02-August-12 | 9.20   | Put          | Bond Future | 3172      | 3                             | 3172      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 2886      | 3                             | 2886      | 3                               | 0.00          |
| 14/02/2012 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 3026      | 3                             | 3026      | 3                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12  |        |              | Bond Future        | 8.90      | 84.5674                       | 8.9040    | 84.5674                         | 0.00          |
| 14/02/2012 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 5817      | 6                             | 5817      | 6                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 6020      | 6                             | 6020      | 6                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 5617      | 6                             | 5617      | 6                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 5259      | 5                             | 5259      | 5                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 4893      | 5                             | 4893      | 5                               | 0.00          |
| 14/02/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 5073      | 5                             | 5073      | 5                               | 0.00          |
| 14/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.97      | 86.0473                       | 8.9730    | 86.0473                         | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6432      | 7                             | 6432      | 7                               | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6628      | 7                             | 6628      | 7                               | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6238      | 6                             | 6238      | 6                               | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 6415      | 6                             | 6415      | 6                               | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 6039      | 6                             | 6039      | 6                               | 0.00          |
| 14/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 6225      | 6                             | 6225      | 6                               | 0.00          |
| 15/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 423.80    | 423.4490                      | 423.7970  | 423.4490                        | 16.00         |
| 15/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 430.14    | 429.7930                      | 430.1410  | 429.7930                        | 0.00          |
| 15/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 385.55    | 385.2200                      | 385.5520  | 385.2200                        | 906.00        |
| 15/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 391.32    | 390.9920                      | 391.3240  | 390.9920                        | 118.00        |
| 15/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 15/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.08      | 0.0848                        | 0.0802    | 0.0848                          | 0.00          |
| 15/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.17      | 0.1645                        | 0.1695    | 0.1645                          | 100,000.00    |
| 15/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.02      | 0.0270                        | 0.0228    | 0.0270                          | 12,500.00     |
| 15/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.08      | 0.0751                        | 0.0796    | 0.0751                          | 12,987.00     |
| 15/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.79      | 7.8070                        | 7.7891    | 7.8070                          | 0.00          |
| 15/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 118       | 0                             | 118       | 0                               | 0.00          |
| 15/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 108       | 0                             | 108       | 0                               | 0.00          |
| 15/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 131       | 0                             | 131       | 0                               | 0.00          |
| 15/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 392       | 0                             | 392       | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 469       | 0                             | 469       | 0                               | 0.00          |
| 15/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 429       | 0                             | 429       | 0                               | 0.00          |
| 15/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.07      | 0.0755                        | 0.0716    | 0.0755                          | 12,500.00     |
| 15/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.07      | 0.0778                        | 0.0748    | 0.0778                          | 12,500.00     |
| 15/02/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.09      | 0.0893                        | 0.0870    | 0.0893                          | 5,670.00      |
| 15/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.76      | 7.7824                        | 7.7646    | 7.7824                          | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 125       | 0                             | 125       | 0                               | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 110       | 0                             | 110       | 0                               | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 141       | 0                             | 141       | 0                               | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 226       | 0                             | 226       | 0                               | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 295       | 0                             | 295       | 0                               | 0.00          |
| 15/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 260       | 0                             | 260       | 0                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 386.53    | 386.2210                      | 386.5320  | 386.2210                        | 181.00        |
| 15/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 45320     | 4                             | 45320     | 4                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 45220     | 4                             | 45220     | 4                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 45420     | 4                             | 45420     | 4                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    |        |              | GOVI               | 392.32    | 392.0070                      | 392.3180  | 392.0070                        | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 23180     | 2                             | 23180     | 2                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 23080     | 2                             | 23080     | 2                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 23280     | 2                             | 23280     | 2                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 15/02/2012 | IGOV On 03-May-12       |        |              | Index Future       | 169.87    | 169.9060                      | 169.8680  | 169.9060                        | 514.00        |
| 15/02/2012 | IGOV On 02-August-12    |        |              | Index Future       | 172.41    | 172.4520                      | 172.4100  | 172.4520                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 461.08    | 461.0820                      | 461.0820  | 461.0820                        | 0.00          |
| 15/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 469.65    | 469.6520                      | 469.6520  | 469.6520                        | 152.00        |
| 15/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 15/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 15/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 15/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 15/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 15/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 15/02/2012 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 15/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 2,390.00      |
| 15/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.62      | 94.3900                       | 5.6200    | 94.3900                         | 0.00          |
| 15/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 0.00          |
| 15/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3600                       | 5.6400    | 94.3600                         | 2,890.00      |
| 15/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.66      | 94.3500                       | 5.6600    | 94.3500                         | 0.00          |
| 15/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.72      | 94.2700                       | 5.7200    | 94.2700                         | 44,760.00     |
| 15/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.84      | 94.1400                       | 5.8400    | 94.1400                         | 940.00        |
| 15/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.01      | 93.9900                       | 6.0100    | 93.9900                         | 790.00        |
| 15/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.11      | 93.8200                       | 6.1100    | 93.8200                         | 1,250.00      |
| 15/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.34      | 93.6500                       | 6.3400    | 93.6500                         | 1,700.00      |
| 15/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.53      | 93.4600                       | 6.5300    | 93.4600                         | 1,500.00      |
| 15/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.67      | 122.1611                      | 6.6720    | 122.1611                        | 10,835.00     |
| 15/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5113      | 5                             | 5113      | 5                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5270      | 5                             | 5270      | 5                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4956      | 5                             | 4956      | 5                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 202       | 0                             | 202       | 0                               | 1,500.00      |
| 15/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 448       | 0                             | 448       | 0                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 844       | 1                             | 844       | 1                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 585       | 1                             | 585       | 1                               | 1,500.00      |
| 15/02/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1022      | 1                             | 1022      | 1                               | 1,500.00      |
| 15/02/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 3         | 0                             | 3         | 0                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1617      | 2                             | 1617      | 2                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 15/02/2012 | R157 On 03-May-12       | 8.25   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.73      | 123.9945                      | 6.7270    | 123.9945                        | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4017      | 4                             | 4017      | 4                               | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3887      | 4                             | 3887      | 4                               | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4148      | 4                             | 4148      | 4                               | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 194       | 0                             | 194       | 0                               | 0.00          |
| 15/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 176       | 0                             | 176       | 0                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.77      | 119.1069                      | 6.7740    | 119.1069                        | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1774      | 2                             | 1774      | 2                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1858      | 2                             | 1858      | 2                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1690      | 2                             | 1690      | 2                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1193      | 1                             | 1193      | 1                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1079      | 1                             | 1079      | 1                               | 0.00          |
| 15/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1136      | 1                             | 1136      | 1                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.81      | 121.1914                      | 6.8090    | 121.1914                        | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1430      | 1                             | 1430      | 1                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1497      | 1                             | 1497      | 1                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1367      | 1                             | 1367      | 1                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1647      | 2                             | 1647      | 2                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1520      | 2                             | 1520      | 2                               | 0.00          |
| 15/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1581      | 2                             | 1581      | 2                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.32      | 121.9960                      | 8.3190    | 121.9960                        | 28,056.00     |
| 15/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6857      | 7                             | 6857      | 7                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7221      | 7                             | 7221      | 7                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6499      | 6                             | 6499      | 6                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1076      | 1                             | 1076      | 1                               | 2,250.00      |
| 15/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2104      | 2                             | 2104      | 2                               | 750.00        |
| 15/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3590      | 3                             | 3590      | 3                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 5798      | 6                             | 5798      | 6                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 930       | 1                             | 930       | 1                               | 2,250.00      |
| 15/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1897      | 2                             | 1897      | 2                               | 750.00        |
| 15/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3236      | 3                             | 3236      | 3                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 747       | 1                             | 747       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5132      | 5                             | 5132      | 5                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 595       | 1                             | 595       | 1                               | 0.00          |
| 15/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 666       | 1                             | 666       | 1                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.39      | 118.5358                      | 8.3900    | 118.5358                        | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6734      | 7                             | 6734      | 7                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7009      | 7                             | 7009      | 7                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4282      | 4                             | 4282      | 4                               | 8,750.00      |
| 15/02/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 6250      | 6                             | 6250      | 6                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6463      | 6                             | 6463      | 6                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 2171      | 2                             | 2171      | 2                               | 276.00        |
| 15/02/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 2468      | 2                             | 2468      | 2                               | 43.00         |
| 15/02/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6788      | 7                             | 6788      | 7                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3427      | 4                             | 3427      | 4                               | 43.00         |
| 15/02/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8526      | 9                             | 8526      | 9                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3637      | 4                             | 3637      | 4                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5591      | 6                             | 5591      | 6                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3783      | 4                             | 3783      | 4                               | 276.00        |
| 15/02/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9231      | 9                             | 9231      | 9                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3292      | 3                             | 3292      | 3                               | 0.00          |
| 15/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3462      | 4                             | 3462      | 4                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.46      | 120.3789                      | 8.4560    | 120.3789                        | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7434      | 7                             | 7434      | 7                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7181      | 7                             | 7181      | 7                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7690      | 8                             | 7690      | 8                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4615      | 5                             | 4615      | 5                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4988      | 5                             | 4988      | 5                               | 0.00          |
| 15/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4799      | 5                             | 4799      | 5                               | 0.00          |
| 15/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.52      | 117.1809                      | 8.5220    | 117.1809                        | 0.00          |
| 15/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6846      | 7                             | 6846      | 7                               | 0.00          |
| 15/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6628      | 6                             | 6628      | 6                               | 0.00          |
| 15/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 7074      | 7                             | 7074      | 7                               | 0.00          |
| 15/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6824      | 7                             | 6824      | 7                               | 0.00          |
| 15/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7274      | 7                             | 7274      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7043      | 7                             | 7043      | 7                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.52    | 215.5654                      | 215.5185  | 215.5654                        | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 519       | 1                             | 519       | 1                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 469       | 1                             | 469       | 1                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 569       | 1                             | 569       | 1                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.08    | 252.0799                      | 252.0757  | 252.0799                        | 1,005.00      |
| 15/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1076      | 1                             | 1076      | 1                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1026      | 1                             | 1026      | 1                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1126      | 1                             | 1126      | 1                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.19      | 109.4238                      | 6.1850    | 109.4238                        | 968.00        |
| 15/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3791      | 4                             | 3791      | 4                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3672      | 4                             | 3672      | 4                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3909      | 4                             | 3909      | 4                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 15/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.20      | 106.6555                      | 6.1980    | 106.6555                        | 0.00          |
| 15/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2968      | 3                             | 2968      | 3                               | 0.00          |
| 15/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2870      | 3                             | 2870      | 3                               | 0.00          |
| 15/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3068      | 3                             | 3068      | 3                               | 0.00          |
| 15/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 15/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 15/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 87        | 0                             | 87        | 0                               | 0.00          |
| 15/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.19      | 108.3093                      | 6.1860    | 108.3093                        | 0.00          |
| 15/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1289      | 1                             | 1289      | 1                               | 0.00          |
| 15/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1353      | 1                             | 1353      | 1                               | 0.00          |
| 15/02/2012 | R201 On 01-November-12 | 6.45   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 693       | 1                             | 693       | 1                               | 0.00          |
| 15/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 15/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 655       | 1                             | 655       | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.13      | 105.7878                      | 6.1290    | 105.7878                        | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1068      | 1                             | 1068      | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1118      | 1                             | 1118      | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1019      | 1                             | 1019      | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 893       | 1                             | 893       | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 814       | 1                             | 814       | 1                               | 0.00          |
| 15/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 853       | 1                             | 853       | 1                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 187.48    | 187.4794                      | 187.4792  | 187.4794                        | 36,952.00     |
| 15/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 2571      | 3                             | 2571      | 3                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 2471      | 2                             | 2471      | 2                               | 0.00          |
| 15/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 2521      | 3                             | 2521      | 3                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.25      | 105.4151                      | 7.2540    | 105.4151                        | 3,536.00      |
| 15/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6470      | 6                             | 6470      | 6                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6675      | 7                             | 6675      | 7                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6264      | 6                             | 6264      | 6                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 588       | 1                             | 588       | 1                               | 4,200.00      |
| 15/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2713      | 3                             | 2713      | 3                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 853       | 1                             | 853       | 1                               | 1,400.00      |
| 15/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1582      | 2                             | 1582      | 2                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 707       | 1                             | 707       | 1                               | 1,400.00      |
| 15/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 297       | 0                             | 297       | 0                               | 4,200.00      |
| 15/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1321      | 1                             | 1321      | 1                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1736      | 2                             | 1736      | 2                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 15/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.32      | 106.9958                      | 7.3230    | 106.9958                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5373      | 5                             | 5373      | 5                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5541      | 5                             | 5541      | 5                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5207      | 5                             | 5207      | 5                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 499       | 1                             | 499       | 1                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 428       | 0                             | 428       | 0                               | 0.00          |
| 15/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 462       | 0                             | 462       | 0                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.39      | 104.4908                      | 7.3890    | 104.4908                        | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3168      | 3                             | 3168      | 3                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3045      | 3                             | 3045      | 3                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3294      | 3                             | 3294      | 3                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1623      | 2                             | 1623      | 2                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1778      | 2                             | 1778      | 2                               | 0.00          |
| 15/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1699      | 2                             | 1699      | 2                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.45      | 106.3198                      | 7.4530    | 106.3198                        | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1096      | 1                             | 1096      | 1                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1156      | 1                             | 1156      | 1                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1043      | 1                             | 1043      | 1                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5044      | 5                             | 5044      | 5                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4750      | 5                             | 4750      | 5                               | 0.00          |
| 15/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4893      | 5                             | 4893      | 5                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.56      | 105.2056                      | 7.5620    | 105.2056                        | 3,150.00      |
| 15/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6019      | 6                             | 6019      | 6                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6250      | 6                             | 6250      | 6                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 312       | 0                             | 312       | 0                               | 550.00        |
| 15/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1872      | 2                             | 1872      | 2                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5788      | 6                             | 5788      | 6                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3291      | 3                             | 3291      | 3                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 899       | 1                             | 899       | 1                               | 550.00        |
| 15/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |
| 15/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 59        | 0                             | 59        | 0                               | 0.00          |
| 15/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.64      | 102.7525                      | 7.6360    | 102.7525                        | 0.00          |
| 15/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5149      | 5                             | 5149      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4967      | 5                             | 4967      | 5                               | 0.00          |
| 15/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5332      | 5                             | 5332      | 5                               | 0.00          |
| 15/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 861       | 1                             | 861       | 1                               | 0.00          |
| 15/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 973       | 1                             | 973       | 1                               | 0.00          |
| 15/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 916       | 1                             | 916       | 1                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.71      | 104.3434                      | 7.7050    | 104.3434                        | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3693      | 4                             | 3693      | 4                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3836      | 4                             | 3836      | 4                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3554      | 4                             | 3554      | 4                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2374      | 2                             | 2374      | 2                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2179      | 2                             | 2179      | 2                               | 0.00          |
| 15/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2274      | 2                             | 2274      | 2                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.77      | 102.1308                      | 7.7730    | 102.1308                        | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3874      | 4                             | 3874      | 4                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3743      | 4                             | 3743      | 4                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4007      | 4                             | 4007      | 4                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2725      | 3                             | 2725      | 3                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2922      | 3                             | 2922      | 3                               | 0.00          |
| 15/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2822      | 3                             | 2822      | 3                               | 0.00          |
| 15/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.10      | 104.5479                      | 6.1030    | 104.5479                        | 300.00        |
| 15/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2211      | 2                             | 2211      | 2                               | 0.00          |
| 15/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2289      | 2                             | 2289      | 2                               | 0.00          |
| 15/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2133      | 2                             | 2133      | 2                               | 0.00          |
| 15/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 15/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 15/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.11      | 102.3508                      | 6.1130    | 102.3508                        | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1609      | 2                             | 1609      | 2                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1670      | 2                             | 1670      | 2                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1550      | 2                             | 1550      | 2                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 15/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 62        | 0                             | 62        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 6.07      | 103.9377                      | 6.0650    | 103.9377                        | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 461       | 0                             | 461       | 0                               | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 433       | 0                             | 433       | 0                               | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 490       | 0                             | 490       | 0                               | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 507       | 1                             | 507       | 1                               | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 565       | 1                             | 565       | 1                               | 0.00          |
| 15/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 536       | 1                             | 536       | 1                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.91      | 101.9869                      | 5.9120    | 101.9869                        | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 500       | 1                             | 500       | 1                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 524       | 1                             | 524       | 1                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 476       | 0                             | 476       | 0                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 442       | 0                             | 442       | 0                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 400       | 0                             | 400       | 0                               | 0.00          |
| 15/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 421       | 0                             | 421       | 0                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.80      | 98.9737                       | 7.7970    | 98.9737                         | 24,915.00     |
| 15/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5313      | 5                             | 5313      | 5                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5551      | 5                             | 5551      | 5                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5075      | 5                             | 5075      | 5                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 675       | 1                             | 675       | 1                               | 2,400.00      |
| 15/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1083      | 1                             | 1083      | 1                               | 800.00        |
| 15/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2113      | 2                             | 2113      | 2                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3272      | 3                             | 3272      | 3                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 510       | 1                             | 510       | 1                               | 2,400.00      |
| 15/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 986       | 1                             | 986       | 1                               | 800.00        |
| 15/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1909      | 2                             | 1909      | 2                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 186       | 0                             | 186       | 0                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2640      | 3                             | 2640      | 3                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 140       | 0                             | 140       | 0                               | 0.00          |
| 15/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 15/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.88      | 96.8146                       | 7.8750    | 96.8146                         | 0.00          |
| 15/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5650      | 6                             | 5650      | 6                               | 0.00          |
| 15/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5457      | 5                             | 5457      | 5                               | 0.00          |
| 15/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5845      | 6                             | 5845      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 982       | 1                             | 982       | 1                               | 0.00          |
| 15/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1104      | 1                             | 1104      | 1                               | 0.00          |
| 15/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1041      | 1                             | 1041      | 1                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.94      | 98.3192                       | 7.9430    | 98.3192                         | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4148      | 4                             | 4148      | 4                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4303      | 4                             | 4303      | 4                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3997      | 4                             | 3997      | 4                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2653      | 3                             | 2653      | 3                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2443      | 3                             | 2443      | 3                               | 0.00          |
| 15/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2546      | 3                             | 2546      | 3                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.01      | 96.3937                       | 8.0120    | 96.3937                         | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4378      | 4                             | 4378      | 4                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4236      | 4                             | 4236      | 4                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4523      | 4                             | 4523      | 4                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3066      | 3                             | 3066      | 3                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3282      | 3                             | 3282      | 3                               | 0.00          |
| 15/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3172      | 3                             | 3172      | 3                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.89      | 93.4158                       | 7.8910    | 93.4158                         | 9,194.00      |
| 15/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6494      | 6                             | 6494      | 6                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6751      | 7                             | 6751      | 7                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6235      | 6                             | 6235      | 6                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 650       | 1                             | 650       | 1                               | 3,000.00      |
| 15/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1059      | 1                             | 1059      | 1                               | 1,000.00      |
| 15/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2105      | 2                             | 2105      | 2                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3314      | 3                             | 3314      | 3                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 603       | 1                             | 603       | 1                               | 3,000.00      |
| 15/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1154      | 1                             | 1154      | 1                               | 1,000.00      |
| 15/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2217      | 2                             | 2217      | 2                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 129       | 0                             | 129       | 0                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3041      | 3                             | 3041      | 3                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 95        | 0                             | 95        | 0                               | 0.00          |
| 15/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 113       | 0                             | 113       | 0                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.96      | 94.8160                       | 7.9610    | 94.8160                         | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5772      | 6                             | 5772      | 6                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5976      | 6                             | 5976      | 6                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5570      | 6                             | 5570      | 6                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1354      | 1                             | 1354      | 1                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1209      | 1                             | 1209      | 1                               | 0.00          |
| 15/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1280      | 1                             | 1280      | 1                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.03      | 92.8896                       | 8.0280    | 92.8896                         | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4271      | 4                             | 4271      | 4                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4112      | 4                             | 4112      | 4                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4433      | 4                             | 4433      | 4                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2891      | 3                             | 2891      | 3                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3133      | 3                             | 3133      | 3                               | 0.00          |
| 15/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 3010      | 3                             | 3010      | 3                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.10      | 94.5140                       | 8.0950    | 94.5140                         | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3853      | 4                             | 3853      | 4                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3993      | 4                             | 3993      | 4                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3718      | 4                             | 3718      | 4                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4531      | 5                             | 4531      | 5                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4245      | 4                             | 4245      | 4                               | 0.00          |
| 15/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4385      | 4                             | 4385      | 4                               | 0.00          |
| 15/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.80      | 75.0080                       | 8.8020    | 75.0080                         | 2,042.00      |
| 15/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3185      | 3                             | 3185      | 3                               | 0.00          |
| 15/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2956      | 3                             | 2956      | 3                               | 0.00          |
| 15/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3421      | 3                             | 3421      | 3                               | 0.00          |
| 15/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1505      | 2                             | 1505      | 2                               | 0.00          |
| 15/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1803      | 2                             | 1803      | 2                               | 0.00          |
| 15/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1649      | 2                             | 1649      | 2                               | 0.00          |
| 15/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.87      | 76.1265                       | 8.8660    | 76.1265                         | 0.00          |
| 15/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5958      | 6                             | 5958      | 6                               | 0.00          |
| 15/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5737      | 6                             | 5737      | 6                               | 0.00          |
| 15/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6181      | 6                             | 6181      | 6                               | 0.00          |
| 15/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2919      | 3                             | 2919      | 3                               | 0.00          |
| 15/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3206      | 3                             | 3206      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3060      | 3                             | 3060      | 3                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.93      | 74.1619                       | 8.9280    | 74.1619                         | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5649      | 5                             | 5649      | 5                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5846      | 6                             | 5846      | 6                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5460      | 5                             | 5460      | 5                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5291      | 5                             | 5291      | 5                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4916      | 5                             | 4916      | 5                               | 0.00          |
| 15/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5098      | 5                             | 5098      | 5                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.99      | 75.4651                       | 8.9890    | 75.4651                         | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6312      | 6                             | 6312      | 6                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6129      | 6                             | 6129      | 6                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6503      | 6                             | 6503      | 6                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 6041      | 6                             | 6041      | 6                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6427      | 7                             | 6427      | 7                               | 0.00          |
| 15/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6228      | 6                             | 6228      | 6                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.25    | 139.1549                      | 139.2466  | 139.1549                        | 820.00        |
| 15/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 247       | 0                             | 247       | 0                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 197       | 0                             | 197       | 0                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 297       | 0                             | 297       | 0                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.42    | 118.4318                      | 118.4171  | 118.4318                        | 480.00        |
| 15/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 217       | 0                             | 217       | 0                               | 0.00          |
| 15/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 267       | 0                             | 267       | 0                               | 0.00          |
| 15/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 167       | 0                             | 167       | 0                               | 0.00          |
| 15/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 115.56    | 115.5606                      | 115.5583  | 115.5606                        | 2,827.00      |
| 15/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 258       | 0                             | 258       | 0                               | 0.00          |
| 15/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 208       | 0                             | 208       | 0                               | 0.00          |
| 15/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 308       | 0                             | 308       | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R212 On 03-May-12       | 115.25 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R212 On 03-May-12       | 115.35 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R212 On 03-May-12       | 115.30 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12       |        |              | Bond Future        | 8.74      | 85.1561                       | 8.7440    | 85.1561                         | 785.00        |
| 15/02/2012 | R213 On 03-May-12       | 9.25   | Call         | Bond Future        | 4842      | 5                             | 4842      | 5                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 5126      | 5                             | 5126      | 5                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 4563      | 4                             | 4563      | 4                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 1011      | 1                             | 1011      | 1                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 825       | 1                             | 825       | 1                               | 0.00          |
| 15/02/2012 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 914       | 1                             | 914       | 1                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12    |        |              | Bond Future        | 8.81      | 86.4322                       | 8.8120    | 86.4322                         | 0.00          |
| 15/02/2012 | R213 On 02-August-12    | 9.25   | Call         | Bond Future        | 6344      | 6                             | 6344      | 6                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12    | 9.30   | Call         | Bond Future        | 6578      | 6                             | 6578      | 6                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12    | 9.20   | Call         | Bond Future        | 6114      | 6                             | 6114      | 6                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12    | 9.20   | Put          | Bond Future        | 3118      | 3                             | 3118      | 3                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 2836      | 3                             | 2836      | 3                               | 0.00          |
| 15/02/2012 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 2974      | 3                             | 2974      | 3                               | 0.00          |
| 15/02/2012 | R213 On 01-November-12  |        |              | Bond Future        | 8.88      | 84.2309                       | 8.8790    | 84.2309                         | 0.00          |
| 15/02/2012 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 5887      | 6                             | 5887      | 6                               | 0.00          |
| 15/02/2012 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 6092      | 6                             | 6092      | 6                               | 0.00          |
| 15/02/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 5690      | 6                             | 5690      | 6                               | 0.00          |
| 15/02/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 5137      | 5                             | 5137      | 5                               | 0.00          |
| 15/02/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 4769      | 5                             | 4769      | 5                               | 0.00          |
| 15/02/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 4948      | 5                             | 4948      | 5                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.95      | 85.7079                       | 8.9480    | 85.7079                         | 0.00          |
| 15/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6494      | 6                             | 6494      | 6                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6692      | 7                             | 6692      | 7                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6305      | 6                             | 6305      | 6                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 6290      | 6                             | 6290      | 6                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5910      | 6                             | 5910      | 6                               | 0.00          |
| 15/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 6094      | 6                             | 6094      | 6                               | 0.00          |
| 16/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 0357 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 422.72    | 423.7970                      | 422.7220  | 423.7970                        | 16.00         |
| 16/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 429.04    | 430.1410                      | 429.0440  | 430.1410                        | 0.00          |
| 16/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 384.76    | 385.5520                      | 384.7630  | 385.5520                        | 906.00        |
| 16/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 390.52    | 391.3240                      | 390.5170  | 391.3240                        | 118.00        |
| 16/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 16/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.11      | 0.0802                        | 0.1053    | 0.0802                          | 0.00          |
| 16/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.14      | 0.1695                        | 0.1371    | 0.1695                          | 100,000.00    |
| 16/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.04      | 0.0228                        | 0.0419    | 0.0228                          | 12,500.00     |
| 16/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.04      | 0.0796                        | 0.0399    | 0.0796                          | 12,987.00     |
| 16/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.90      | 7.7891                        | 7.8950    | 7.7891                          | 0.00          |
| 16/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 152       | 0                             | 152       | 0                               | 0.00          |
| 16/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 167       | 0                             | 167       | 0                               | 0.00          |
| 16/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 138       | 0                             | 138       | 0                               | 0.00          |
| 16/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 393       | 0                             | 393       | 0                               | 0.00          |
| 16/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 322       | 0                             | 322       | 0                               | 0.00          |
| 16/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 357       | 0                             | 357       | 0                               | 0.00          |
| 16/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.09      | 0.0716                        | 0.0883    | 0.0716                          | 12,500.00     |
| 16/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.09      | 0.0748                        | 0.0880    | 0.0748                          | 12,500.00     |
| 16/02/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.10      | 0.0870                        | 0.1039    | 0.0870                          | 5,670.00      |
| 16/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.87      | 7.7646                        | 7.8701    | 7.7646                          | 0.00          |
| 16/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 168       | 0                             | 168       | 0                               | 0.00          |
| 16/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 149       | 0                             | 149       | 0                               | 0.00          |
| 16/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 189       | 0                             | 189       | 0                               | 0.00          |
| 16/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 169       | 0                             | 169       | 0                               | 0.00          |
| 16/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 229       | 0                             | 229       | 0                               | 0.00          |
| 16/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 198       | 0                             | 198       | 0                               | 0.00          |
| 16/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 385.77    | 386.5320                      | 385.7690  | 386.5320                        | 181.00        |
| 16/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 37690     | 5                             | 37690     | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI                   | 37590     | 5                             | 37590     | 5                               | 0.00          |
| 16/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI                   | 37790     | 5                             | 37790     | 5                               | 0.00          |
| 16/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 391.54    | 392.3180                      | 391.5390  | 392.3180                        | 0.00          |
| 16/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 15390     | 2                             | 15390     | 2                               | 0.00          |
| 16/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 15290     | 2                             | 15290     | 2                               | 0.00          |
| 16/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 15490     | 2                             | 15490     | 2                               | 0.00          |
| 16/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 16/02/2012 | IGOV On 03-May-12       |        |              | Index Future           | 169.87    | 169.8680                      | 169.8660  | 169.8680                        | 514.00        |
| 16/02/2012 | IGOV On 02-August-12    |        |              | Index Future           | 172.41    | 172.4100                      | 172.4060  | 172.4100                        | 0.00          |
| 16/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 461.08    | 461.0820                      | 461.0820  | 461.0820                        | 0.00          |
| 16/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 469.65    | 469.6520                      | 469.6520  | 469.6520                        | 152.00        |
| 16/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 16/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 16/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 16/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 16/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 16/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 16/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 2,390.00      |
| 16/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 0.00          |
| 16/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.63      | 94.3800                       | 5.6300    | 94.3800                         | 0.00          |
| 16/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3600                       | 5.6500    | 94.3600                         | 2,890.00      |
| 16/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.68      | 94.3400                       | 5.6800    | 94.3400                         | 0.00          |
| 16/02/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.72      | 5.6900                        | 5.7200    | 5.6900                          | 0.00          |
| 16/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.75      | 94.2800                       | 5.7500    | 94.2800                         | 44,760.00     |
| 16/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.89      | 94.1600                       | 5.8900    | 94.1600                         | 940.00        |
| 16/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.05      | 93.9900                       | 6.0500    | 93.9900                         | 790.00        |
| 16/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.23      | 93.8900                       | 6.2300    | 93.8900                         | 1,250.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.42      | 93.6600                       | 6.4200    | 93.6600                         | 1,700.00      |
| 16/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.61      | 93.4700                       | 6.6100    | 93.4700                         | 1,500.00      |
| 16/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.73      | 122.1744                      | 6.7250    | 122.1744                        | 10,835.00     |
| 16/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4937      | 5                             | 4937      | 5                               | 0.00          |
| 16/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5094      | 5                             | 5094      | 5                               | 0.00          |
| 16/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4780      | 5                             | 4780      | 5                               | 0.00          |
| 16/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 165       | 0                             | 165       | 0                               | 1,500.00      |
| 16/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 381       | 0                             | 381       | 0                               | 0.00          |
| 16/02/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 744       | 1                             | 744       | 1                               | 0.00          |
| 16/02/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 661       | 1                             | 661       | 1                               | 1,500.00      |
| 16/02/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1132      | 1                             | 1132      | 1                               | 1,500.00      |
| 16/02/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 3         | 0                             | 3         | 0                               | 0.00          |
| 16/02/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1757      | 2                             | 1757      | 2                               | 0.00          |
| 16/02/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 16/02/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 16/02/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.79      | 124.0038                      | 6.7860    | 124.0038                        | 0.00          |
| 16/02/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 3854      | 4                             | 3854      | 4                               | 0.00          |
| 16/02/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 3726      | 4                             | 3726      | 4                               | 0.00          |
| 16/02/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 3984      | 4                             | 3984      | 4                               | 0.00          |
| 16/02/2012 | R157 On 02-August-12    | 8.05   | Put          | Bond Future            | 177       | 0                             | 177       | 0                               | 0.00          |
| 16/02/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 214       | 0                             | 214       | 0                               | 0.00          |
| 16/02/2012 | R157 On 02-August-12    | 8.00   | Put          | Bond Future            | 195       | 0                             | 195       | 0                               | 0.00          |
| 16/02/2012 | R157 On 01-November-12  |        |              | Bond Future            | 6.84      | 119.1211                      | 6.8390    | 119.1211                        | 0.00          |
| 16/02/2012 | R157 On 01-November-12  | 7.00   | Call         | Bond Future            | 1667      | 2                             | 1667      | 2                               | 0.00          |
| 16/02/2012 | R157 On 01-November-12  | 6.95   | Call         | Bond Future            | 1586      | 2                             | 1586      | 2                               | 0.00          |
| 16/02/2012 | R157 On 01-November-12  | 7.05   | Call         | Bond Future            | 1748      | 2                             | 1748      | 2                               | 0.00          |
| 16/02/2012 | R157 On 01-November-12  | 7.05   | Put          | Bond Future            | 1153      | 1                             | 1153      | 1                               | 0.00          |
| 16/02/2012 | R157 On 01-November-12  | 6.95   | Put          | Bond Future            | 1273      | 1                             | 1273      | 1                               | 0.00          |
| 16/02/2012 | R157 On 01-November-12  | 7.00   | Put          | Bond Future            | 1213      | 1                             | 1213      | 1                               | 0.00          |
| 16/02/2012 | R157 On 07-February-13  |        |              | Bond Future            | 6.88      | 121.1991                      | 6.8820    | 121.1991                        | 0.00          |
| 16/02/2012 | R157 On 07-February-13  | 6.75   | Call         | Bond Future            | 1338      | 1                             | 1338      | 1                               | 0.00          |
| 16/02/2012 | R157 On 07-February-13  | 6.80   | Call         | Bond Future            | 1402      | 1                             | 1402      | 1                               | 0.00          |
| 16/02/2012 | R157 On 07-February-13  | 6.70   | Call         | Bond Future            | 1277      | 1                             | 1277      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1744      | 2                             | 1744      | 2                               | 0.00          |
| 16/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1612      | 2                             | 1612      | 2                               | 0.00          |
| 16/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1676      | 2                             | 1676      | 2                               | 0.00          |
| 16/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.36      | 122.2225                      | 8.3600    | 122.2225                        | 28,056.00     |
| 16/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 6529      | 7                             | 6529      | 7                               | 0.00          |
| 16/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6887      | 7                             | 6887      | 7                               | 0.00          |
| 16/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6176      | 6                             | 6176      | 6                               | 0.00          |
| 16/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 960       | 1                             | 960       | 1                               | 2,250.00      |
| 16/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 1921      | 2                             | 1921      | 2                               | 750.00        |
| 16/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3342      | 4                             | 3342      | 4                               | 0.00          |
| 16/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 5489      | 6                             | 5489      | 6                               | 0.00          |
| 16/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 1008      | 1                             | 1008      | 1                               | 2,250.00      |
| 16/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 2036      | 2                             | 2036      | 2                               | 750.00        |
| 16/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3440      | 3                             | 3440      | 3                               | 0.00          |
| 16/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 810       | 1                             | 810       | 1                               | 0.00          |
| 16/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5402      | 5                             | 5402      | 5                               | 0.00          |
| 16/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 647       | 1                             | 647       | 1                               | 0.00          |
| 16/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 725       | 1                             | 725       | 1                               | 0.00          |
| 16/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.43      | 118.7581                      | 8.4320    | 118.7581                        | 0.00          |
| 16/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6479      | 7                             | 6479      | 7                               | 0.00          |
| 16/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6749      | 7                             | 6749      | 7                               | 0.00          |
| 16/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4084      | 4                             | 4084      | 4                               | 8,750.00      |
| 16/02/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 6005      | 6                             | 6005      | 6                               | 0.00          |
| 16/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6214      | 6                             | 6214      | 6                               | 0.00          |
| 16/02/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 2045      | 2                             | 2045      | 2                               | 276.00        |
| 16/02/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 2330      | 2                             | 2330      | 2                               | 43.00         |
| 16/02/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6533      | 7                             | 6533      | 7                               | 0.00          |
| 16/02/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3560      | 3                             | 3560      | 3                               | 43.00         |
| 16/02/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8777      | 9                             | 8777      | 9                               | 0.00          |
| 16/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3777      | 4                             | 3777      | 4                               | 0.00          |
| 16/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5782      | 6                             | 5782      | 6                               | 0.00          |
| 16/02/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3927      | 4                             | 3927      | 4                               | 276.00        |
| 16/02/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9494      | 9                             | 9494      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3421      | 3                             | 3421      | 3                               | 0.00          |
| 16/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3595      | 3                             | 3595      | 3                               | 0.00          |
| 16/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.50      | 120.6063                      | 8.4990    | 120.6063                        | 0.00          |
| 16/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7192      | 7                             | 7192      | 7                               | 0.00          |
| 16/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7444      | 8                             | 7444      | 8                               | 0.00          |
| 16/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 6943      | 7                             | 6943      | 7                               | 0.00          |
| 16/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 5141      | 5                             | 5141      | 5                               | 0.00          |
| 16/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4760      | 5                             | 4760      | 5                               | 0.00          |
| 16/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4948      | 5                             | 4948      | 5                               | 0.00          |
| 16/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.57      | 117.4130                      | 8.5670    | 117.4130                        | 0.00          |
| 16/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6627      | 7                             | 6627      | 7                               | 0.00          |
| 16/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6851      | 7                             | 6851      | 7                               | 0.00          |
| 16/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6413      | 7                             | 6413      | 7                               | 0.00          |
| 16/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7461      | 7                             | 7461      | 7                               | 0.00          |
| 16/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 7002      | 7                             | 7002      | 7                               | 0.00          |
| 16/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7225      | 7                             | 7225      | 7                               | 0.00          |
| 16/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.50    | 215.5185                      | 215.5019  | 215.5185                        | 0.00          |
| 16/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 502       | 1                             | 502       | 1                               | 0.00          |
| 16/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 452       | 0                             | 452       | 0                               | 0.00          |
| 16/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 16/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.07    | 252.0757                      | 252.0732  | 252.0757                        | 1,005.00      |
| 16/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1073      | 1                             | 1073      | 1                               | 0.00          |
| 16/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 16/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1123      | 1                             | 1123      | 1                               | 0.00          |
| 16/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.17      | 109.4287                      | 6.1680    | 109.4287                        | 968.00        |
| 16/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3833      | 4                             | 3833      | 4                               | 0.00          |
| 16/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3714      | 4                             | 3714      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 3951      | 4                             | 3951      | 4                               | 0.00          |
| 16/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 16/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 16/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.18      | 106.6600                      | 6.1800    | 106.6600                        | 0.00          |
| 16/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3005      | 3                             | 3005      | 3                               | 0.00          |
| 16/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2906      | 3                             | 2906      | 3                               | 0.00          |
| 16/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3104      | 3                             | 3104      | 3                               | 0.00          |
| 16/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |
| 16/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 93        | 0                             | 93        | 0                               | 0.00          |
| 16/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 83        | 0                             | 83        | 0                               | 0.00          |
| 16/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.17      | 108.3154                      | 6.1650    | 108.3154                        | 0.00          |
| 16/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1313      | 1                             | 1313      | 1                               | 0.00          |
| 16/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1250      | 1                             | 1250      | 1                               | 0.00          |
| 16/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1378      | 1                             | 1378      | 1                               | 0.00          |
| 16/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 601       | 1                             | 601       | 1                               | 0.00          |
| 16/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 674       | 1                             | 674       | 1                               | 0.00          |
| 16/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 637       | 1                             | 637       | 1                               | 0.00          |
| 16/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.11      | 105.7896                      | 6.1060    | 105.7896                        | 0.00          |
| 16/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1089      | 1                             | 1089      | 1                               | 0.00          |
| 16/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1040      | 1                             | 1040      | 1                               | 0.00          |
| 16/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1139      | 1                             | 1139      | 1                               | 0.00          |
| 16/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 794       | 1                             | 794       | 1                               | 0.00          |
| 16/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 16/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 833       | 1                             | 833       | 1                               | 0.00          |
| 16/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 187.48    | 187.4792                      | 187.4783  | 187.4792                        | 36,952.00     |
| 16/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 2472      | 2                             | 2472      | 2                               | 0.00          |
| 16/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 2572      | 3                             | 2572      | 3                               | 0.00          |
| 16/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 2522      | 3                             | 2522      | 3                               | 0.00          |
| 16/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.29      | 105.5497                      | 7.2900    | 105.5497                        | 3,536.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6309      | 6                             | 6309      | 6                               | 0.00          |
| 16/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6514      | 7                             | 6514      | 7                               | 0.00          |
| 16/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6105      | 6                             | 6105      | 6                               | 0.00          |
| 16/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 529       | 1                             | 529       | 1                               | 4,200.00      |
| 16/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2578      | 3                             | 2578      | 3                               | 0.00          |
| 16/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 778       | 1                             | 778       | 1                               | 1,400.00      |
| 16/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1475      | 2                             | 1475      | 2                               | 0.00          |
| 16/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 761       | 1                             | 761       | 1                               | 1,400.00      |
| 16/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 323       | 0                             | 323       | 0                               | 4,200.00      |
| 16/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1408      | 1                             | 1408      | 1                               | 0.00          |
| 16/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 16/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1839      | 2                             | 1839      | 2                               | 0.00          |
| 16/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 16/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 16/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.36      | 107.1289                      | 7.3610    | 107.1289                        | 0.00          |
| 16/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5234      | 5                             | 5234      | 5                               | 0.00          |
| 16/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5400      | 6                             | 5400      | 6                               | 0.00          |
| 16/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5069      | 5                             | 5069      | 5                               | 0.00          |
| 16/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 524       | 0                             | 524       | 0                               | 0.00          |
| 16/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 450       | 0                             | 450       | 0                               | 0.00          |
| 16/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 486       | 0                             | 486       | 0                               | 0.00          |
| 16/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.43      | 104.6303                      | 7.4300    | 104.6303                        | 0.00          |
| 16/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3062      | 3                             | 3062      | 3                               | 0.00          |
| 16/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3186      | 3                             | 3186      | 3                               | 0.00          |
| 16/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2941      | 3                             | 2941      | 3                               | 0.00          |
| 16/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1842      | 2                             | 1842      | 2                               | 0.00          |
| 16/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1683      | 2                             | 1683      | 2                               | 0.00          |
| 16/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1761      | 2                             | 1761      | 2                               | 0.00          |
| 16/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.50      | 106.4561                      | 7.4970    | 106.4561                        | 0.00          |
| 16/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1045      | 1                             | 1045      | 1                               | 0.00          |
| 16/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 994       | 1                             | 994       | 1                               | 0.00          |
| 16/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1102      | 1                             | 1102      | 1                               | 0.00          |
| 16/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4867      | 5                             | 4867      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5167      | 5                             | 5167      | 5                               | 0.00          |
| 16/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5014      | 5                             | 5014      | 5                               | 0.00          |
| 16/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.59      | 105.2733                      | 7.5920    | 105.2733                        | 3,150.00      |
| 16/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5867      | 6                             | 5867      | 6                               | 0.00          |
| 16/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6098      | 6                             | 6098      | 6                               | 0.00          |
| 16/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 279       | 0                             | 279       | 0                               | 550.00        |
| 16/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1769      | 2                             | 1769      | 2                               | 0.00          |
| 16/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5637      | 6                             | 5637      | 6                               | 0.00          |
| 16/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 75        | 0                             | 75        | 0                               | 0.00          |
| 16/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3414      | 3                             | 3414      | 3                               | 0.00          |
| 16/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 952       | 1                             | 952       | 1                               | 550.00        |
| 16/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 16/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 16/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.67      | 102.8228                      | 7.6680    | 102.8228                        | 0.00          |
| 16/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5021      | 5                             | 5021      | 5                               | 0.00          |
| 16/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4841      | 5                             | 4841      | 5                               | 0.00          |
| 16/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5203      | 5                             | 5203      | 5                               | 0.00          |
| 16/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 893       | 1                             | 893       | 1                               | 0.00          |
| 16/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 1008      | 1                             | 1008      | 1                               | 0.00          |
| 16/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 949       | 1                             | 949       | 1                               | 0.00          |
| 16/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.74      | 104.4211                      | 7.7390    | 104.4211                        | 0.00          |
| 16/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3591      | 4                             | 3591      | 4                               | 0.00          |
| 16/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3453      | 4                             | 3453      | 4                               | 0.00          |
| 16/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3732      | 4                             | 3732      | 4                               | 0.00          |
| 16/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2239      | 2                             | 2239      | 2                               | 0.00          |
| 16/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2437      | 2                             | 2437      | 2                               | 0.00          |
| 16/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2337      | 2                             | 2337      | 2                               | 0.00          |
| 16/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.81      | 102.2008                      | 7.8090    | 102.2008                        | 0.00          |
| 16/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3775      | 4                             | 3775      | 4                               | 0.00          |
| 16/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3906      | 4                             | 3906      | 4                               | 0.00          |
| 16/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3646      | 4                             | 3646      | 4                               | 0.00          |
| 16/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2992      | 3                             | 2992      | 3                               | 0.00          |
| 16/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2792      | 3                             | 2792      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2891      | 3                             | 2891      | 3                               | 0.00          |
| 16/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.08      | 104.5431                      | 6.0800    | 104.5431                        | 300.00        |
| 16/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2248      | 2                             | 2248      | 2                               | 0.00          |
| 16/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2326      | 2                             | 2326      | 2                               | 0.00          |
| 16/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2170      | 2                             | 2170      | 2                               | 0.00          |
| 16/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 16/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 16/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 16/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.09      | 102.3440                      | 6.0860    | 102.3440                        | 0.00          |
| 16/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1642      | 2                             | 1642      | 2                               | 0.00          |
| 16/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1703      | 2                             | 1703      | 2                               | 0.00          |
| 16/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1582      | 2                             | 1582      | 2                               | 0.00          |
| 16/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 0.00          |
| 16/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 16/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 16/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 6.03      | 103.9343                      | 6.0330    | 103.9343                        | 0.00          |
| 16/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 478       | 0                             | 478       | 0                               | 0.00          |
| 16/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 507       | 0                             | 507       | 0                               | 0.00          |
| 16/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 449       | 0                             | 449       | 0                               | 0.00          |
| 16/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 544       | 1                             | 544       | 1                               | 0.00          |
| 16/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 487       | 1                             | 487       | 1                               | 0.00          |
| 16/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 516       | 1                             | 516       | 1                               | 0.00          |
| 16/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.87      | 101.9788                      | 5.8710    | 101.9788                        | 0.00          |
| 16/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 519       | 1                             | 519       | 1                               | 0.00          |
| 16/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 494       | 0                             | 494       | 0                               | 0.00          |
| 16/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 544       | 1                             | 544       | 1                               | 0.00          |
| 16/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 384       | 0                             | 384       | 0                               | 0.00          |
| 16/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 423       | 0                             | 423       | 0                               | 0.00          |
| 16/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 403       | 0                             | 403       | 0                               | 0.00          |
| 16/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.84      | 99.1357                       | 7.8430    | 99.1357                         | 24,915.00     |
| 16/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5076      | 5                             | 5076      | 5                               | 0.00          |
| 16/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5311      | 6                             | 5311      | 6                               | 0.00          |
| 16/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4840      | 5                             | 4840      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 593       | 1                             | 593       | 1                               | 2,400.00      |
| 16/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 970       | 1                             | 970       | 1                               | 800.00        |
| 16/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1946      | 2                             | 1946      | 2                               | 0.00          |
| 16/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3068      | 3                             | 3068      | 3                               | 0.00          |
| 16/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 562       | 1                             | 562       | 1                               | 2,400.00      |
| 16/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 1076      | 1                             | 1076      | 1                               | 800.00        |
| 16/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 2053      | 2                             | 2053      | 2                               | 0.00          |
| 16/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 208       | 0                             | 208       | 0                               | 0.00          |
| 16/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2815      | 3                             | 2815      | 3                               | 0.00          |
| 16/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 16/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 182       | 0                             | 182       | 0                               | 0.00          |
| 16/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.92      | 96.9773                       | 7.9230    | 96.9773                         | 0.00          |
| 16/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5447      | 6                             | 5447      | 6                               | 0.00          |
| 16/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5257      | 5                             | 5257      | 5                               | 0.00          |
| 16/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5639      | 6                             | 5639      | 6                               | 0.00          |
| 16/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 1036      | 1                             | 1036      | 1                               | 0.00          |
| 16/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1164      | 1                             | 1164      | 1                               | 0.00          |
| 16/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 1099      | 1                             | 1099      | 1                               | 0.00          |
| 16/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.99      | 98.4878                       | 7.9930    | 98.4878                         | 0.00          |
| 16/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3987      | 4                             | 3987      | 4                               | 0.00          |
| 16/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3839      | 4                             | 3839      | 4                               | 0.00          |
| 16/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4139      | 4                             | 4139      | 4                               | 0.00          |
| 16/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2542      | 2                             | 2542      | 2                               | 0.00          |
| 16/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2758      | 3                             | 2758      | 3                               | 0.00          |
| 16/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2648      | 3                             | 2648      | 3                               | 0.00          |
| 16/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.07      | 96.5620                       | 8.0650    | 96.5620                         | 0.00          |
| 16/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4220      | 4                             | 4220      | 4                               | 0.00          |
| 16/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4362      | 5                             | 4362      | 5                               | 0.00          |
| 16/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4081      | 4                             | 4081      | 4                               | 0.00          |
| 16/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3397      | 3                             | 3397      | 3                               | 0.00          |
| 16/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3175      | 3                             | 3175      | 3                               | 0.00          |
| 16/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3284      | 3                             | 3284      | 3                               | 0.00          |
| 16/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.93      | 93.4940                       | 7.9310    | 93.4940                         | 9,194.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6265      | 6                             | 6265      | 6                               | 0.00          |
| 16/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6521      | 7                             | 6521      | 7                               | 0.00          |
| 16/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6008      | 6                             | 6008      | 6                               | 0.00          |
| 16/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 577       | 1                             | 577       | 1                               | 3,000.00      |
| 16/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 958       | 1                             | 958       | 1                               | 1,000.00      |
| 16/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1953      | 2                             | 1953      | 2                               | 0.00          |
| 16/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3126      | 3                             | 3126      | 3                               | 0.00          |
| 16/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 655       | 1                             | 655       | 1                               | 3,000.00      |
| 16/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1243      | 1                             | 1243      | 1                               | 1,000.00      |
| 16/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2357      | 2                             | 2357      | 2                               | 0.00          |
| 16/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 142       | 0                             | 142       | 0                               | 0.00          |
| 16/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3208      | 3                             | 3208      | 3                               | 0.00          |
| 16/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 106       | 0                             | 106       | 0                               | 0.00          |
| 16/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 124       | 0                             | 124       | 0                               | 0.00          |
| 16/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.00      | 94.8982                       | 8.0040    | 94.8982                         | 0.00          |
| 16/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5579      | 6                             | 5579      | 6                               | 0.00          |
| 16/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5780      | 6                             | 5780      | 6                               | 0.00          |
| 16/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5381      | 6                             | 5381      | 6                               | 0.00          |
| 16/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1417      | 1                             | 1417      | 1                               | 0.00          |
| 16/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1265      | 1                             | 1265      | 1                               | 0.00          |
| 16/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1339      | 1                             | 1339      | 1                               | 0.00          |
| 16/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.07      | 92.9755                       | 8.0720    | 92.9755                         | 0.00          |
| 16/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4121      | 4                             | 4121      | 4                               | 0.00          |
| 16/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4279      | 4                             | 4279      | 4                               | 0.00          |
| 16/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3965      | 4                             | 3965      | 4                               | 0.00          |
| 16/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3238      | 3                             | 3238      | 3                               | 0.00          |
| 16/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2988      | 3                             | 2988      | 3                               | 0.00          |
| 16/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 3111      | 3                             | 3111      | 3                               | 0.00          |
| 16/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.14      | 94.5920                       | 8.1410    | 94.5920                         | 0.00          |
| 16/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3720      | 4                             | 3720      | 4                               | 0.00          |
| 16/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3588      | 4                             | 3588      | 4                               | 0.00          |
| 16/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3857      | 4                             | 3857      | 4                               | 0.00          |
| 16/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4365      | 4                             | 4365      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4658      | 5                             | 4658      | 5                               | 0.00          |
| 16/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4508      | 4                             | 4508      | 4                               | 0.00          |
| 16/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.84      | 75.3458                       | 8.8370    | 75.3458                         | 2,042.00      |
| 16/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3003      | 3                             | 3003      | 3                               | 0.00          |
| 16/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2781      | 3                             | 2781      | 3                               | 0.00          |
| 16/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3232      | 3                             | 3232      | 3                               | 0.00          |
| 16/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1592      | 2                             | 1592      | 2                               | 0.00          |
| 16/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1903      | 2                             | 1903      | 2                               | 0.00          |
| 16/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1742      | 2                             | 1742      | 2                               | 0.00          |
| 16/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.90      | 76.4757                       | 8.9020    | 76.4757                         | 0.00          |
| 16/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5770      | 6                             | 5770      | 6                               | 0.00          |
| 16/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5553      | 6                             | 5553      | 6                               | 0.00          |
| 16/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5989      | 6                             | 5989      | 6                               | 0.00          |
| 16/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3007      | 3                             | 3007      | 3                               | 0.00          |
| 16/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3302      | 3                             | 3302      | 3                               | 0.00          |
| 16/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3152      | 3                             | 3152      | 3                               | 0.00          |
| 16/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.97      | 74.5146                       | 8.9650    | 74.5146                         | 0.00          |
| 16/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5483      | 6                             | 5483      | 6                               | 0.00          |
| 16/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5297      | 5                             | 5297      | 5                               | 0.00          |
| 16/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5677      | 6                             | 5677      | 6                               | 0.00          |
| 16/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 5031      | 5                             | 5031      | 5                               | 0.00          |
| 16/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5412      | 5                             | 5412      | 5                               | 0.00          |
| 16/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5216      | 5                             | 5216      | 5                               | 0.00          |
| 16/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.03      | 75.8213                       | 9.0280    | 75.8213                         | 0.00          |
| 16/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6144      | 6                             | 6144      | 6                               | 0.00          |
| 16/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6332      | 7                             | 6332      | 7                               | 0.00          |
| 16/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5963      | 6                             | 5963      | 6                               | 0.00          |
| 16/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6556      | 6                             | 6556      | 6                               | 0.00          |
| 16/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 6166      | 6                             | 6166      | 6                               | 0.00          |
| 16/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6356      | 6                             | 6356      | 6                               | 0.00          |
| 16/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.25    | 139.2466                      | 139.2459  | 139.2466                        | 820.00        |
| 16/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 16/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 296       | 0                             | 296       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 196       | 0                             | 196       | 0                               | 0.00          |
| 16/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.41    | 118.4171                      | 118.4117  | 118.4171                        | 480.00        |
| 16/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 212       | 0                             | 212       | 0                               | 0.00          |
| 16/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 16/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 262       | 0                             | 262       | 0                               | 0.00          |
| 16/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 115.56    | 115.5583                      | 115.5570  | 115.5583                        | 2,827.00      |
| 16/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 257       | 0                             | 257       | 0                               | 0.00          |
| 16/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 307       | 0                             | 307       | 0                               | 0.00          |
| 16/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 207       | 0                             | 207       | 0                               | 0.00          |
| 16/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.77      | 85.3489                       | 8.7740    | 85.3489                         | 995.00        |
| 16/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4649      | 5                             | 4649      | 5                               | 0.00          |
| 16/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 4928      | 5                             | 4928      | 5                               | 0.00          |
| 16/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4374      | 5                             | 4374      | 5                               | 0.00          |
| 16/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 1062      | 1                             | 1062      | 1                               | 0.00          |
| 16/02/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 868       | 1                             | 868       | 1                               | 0.00          |
| 16/02/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 962       | 1                             | 962       | 1                               | 0.00          |
| 16/02/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.84      | 86.6223                       | 8.8430    | 86.6223                         | 0.00          |
| 16/02/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6175      | 6                             | 6175      | 6                               | 0.00          |
| 16/02/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6406      | 7                             | 6406      | 7                               | 0.00          |
| 16/02/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5947      | 6                             | 5947      | 6                               | 0.00          |
| 16/02/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 3196      | 3                             | 3196      | 3                               | 0.00          |
| 16/02/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2909      | 3                             | 2909      | 3                               | 0.00          |
| 16/02/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 3050      | 3                             | 3050      | 3                               | 0.00          |
| 16/02/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.91      | 84.4263                       | 8.9100    | 84.4263                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 5742      | 6                             | 5742      | 6                               | 0.00          |
| 16/02/2012 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 5945      | 6                             | 5945      | 6                               | 0.00          |
| 16/02/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 5548      | 6                             | 5548      | 6                               | 0.00          |
| 16/02/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 5237      | 5                             | 5237      | 5                               | 0.00          |
| 16/02/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 4864      | 5                             | 4864      | 5                               | 0.00          |
| 16/02/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 5045      | 5                             | 5045      | 5                               | 0.00          |
| 16/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.98      | 85.9005                       | 8.9810    | 85.9005                         | 0.00          |
| 16/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6348      | 6                             | 6348      | 6                               | 0.00          |
| 16/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6543      | 7                             | 6543      | 7                               | 0.00          |
| 16/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6160      | 6                             | 6160      | 6                               | 0.00          |
| 16/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 6399      | 6                             | 6399      | 6                               | 0.00          |
| 16/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 6016      | 6                             | 6016      | 6                               | 0.00          |
| 16/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 6202      | 6                             | 6202      | 6                               | 0.00          |
| 17/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 424.64    | 422.7220                      | 424.6410  | 422.7220                        | 16.00         |
| 17/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 430.99    | 429.0440                      | 430.9880  | 429.0440                        | 0.00          |
| 17/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 386.37    | 384.7630                      | 386.3700  | 384.7630                        | 906.00        |
| 17/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 392.15    | 390.5170                      | 392.1450  | 390.5170                        | 118.00        |
| 17/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 17/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.08      | 0.1053                        | 0.0798    | 0.1053                          | 0.00          |
| 17/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.17      | 0.1371                        | 0.1656    | 0.1371                          | 100,000.00    |
| 17/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.02      | 0.0419                        | 0.0207    | 0.0419                          | 12,500.00     |
| 17/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.07      | 0.0399                        | 0.0697    | 0.0399                          | 12,987.00     |
| 17/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.80      | 7.8950                        | 7.7964    | 7.8950                          | 0.00          |
| 17/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 119       | 0                             | 119       | 0                               | 0.00          |
| 17/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 108       | 0                             | 108       | 0                               | 0.00          |
| 17/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 132       | 0                             | 132       | 0                               | 0.00          |
| 17/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 386       | 0                             | 386       | 0                               | 0.00          |
| 17/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 462       | 0                             | 462       | 0                               | 0.00          |
| 17/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 423       | 0                             | 423       | 0                               | 0.00          |
| 17/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.06      | 0.0883                        | 0.0647    | 0.0883                          | 12,500.00     |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.07      | 0.0880                        | 0.0700    | 0.0880                          | 12,500.00     |
| 17/02/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.09      | 0.1039                        | 0.0892    | 0.1039                          | 5,670.00      |
| 17/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.77      | 7.8701                        | 7.7719    | 7.8701                          | 0.00          |
| 17/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 126       | 0                             | 126       | 0                               | 0.00          |
| 17/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 143       | 0                             | 143       | 0                               | 0.00          |
| 17/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 111       | 0                             | 111       | 0                               | 0.00          |
| 17/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 289       | 0                             | 289       | 0                               | 0.00          |
| 17/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 221       | 0                             | 221       | 0                               | 0.00          |
| 17/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 254       | 0                             | 254       | 0                               | 0.00          |
| 17/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 387.31    | 385.7690                      | 387.3070  | 385.7690                        | 181.00        |
| 17/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 53070     | 4                             | 53070     | 4                               | 0.00          |
| 17/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 52970     | 4                             | 52970     | 4                               | 0.00          |
| 17/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 53170     | 4                             | 53170     | 4                               | 0.00          |
| 17/02/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | GOVI On 02-August-12    |        |              | GOVI               | 393.10    | 391.5390                      | 393.0960  | 391.5390                        | 0.00          |
| 17/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 30960     | 2                             | 30960     | 2                               | 0.00          |
| 17/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 30860     | 2                             | 30860     | 2                               | 0.00          |
| 17/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 31060     | 2                             | 31060     | 2                               | 0.00          |
| 17/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 17/02/2012 | IGOV On 03-May-12       |        |              | Index Future       | 169.91    | 169.8660                      | 169.9120  | 169.8660                        | 514.00        |
| 17/02/2012 | IGOV On 02-August-12    |        |              | Index Future       | 172.45    | 172.4060                      | 172.4510  | 172.4060                        | 0.00          |
| 17/02/2012 | ILBI On 03-May-12       |        |              | Index Future       | 461.05    | 461.0820                      | 461.0500  | 461.0820                        | 0.00          |
| 17/02/2012 | ILBI On 02-August-12    |        |              | Index Future       | 469.57    | 469.6520                      | 469.5700  | 469.6520                        | 152.00        |
| 17/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 17/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 17/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 17/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 17/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 17/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 2,390.00      |
| 17/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 0.00          |
| 17/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.63      | 94.3700                       | 5.6300    | 94.3700                         | 0.00          |
| 17/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 2,890.00      |
| 17/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.68      | 94.3200                       | 5.6800    | 94.3200                         | 0.00          |
| 17/02/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.72      | 94.2800                       | 5.7200    | 94.2800                         | 0.00          |
| 17/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.74      | 94.2500                       | 5.7400    | 94.2500                         | 44,760.00     |
| 17/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.87      | 94.1100                       | 5.8700    | 94.1100                         | 940.00        |
| 17/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.03      | 93.9500                       | 6.0300    | 93.9500                         | 790.00        |
| 17/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.19      | 93.7700                       | 6.1900    | 93.7700                         | 1,250.00      |
| 17/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.37      | 93.5800                       | 6.3700    | 93.5800                         | 1,700.00      |
| 17/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.57      | 93.3900                       | 6.5700    | 93.3900                         | 1,500.00      |
| 17/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.66      | 121.9981                      | 6.6600    | 121.9981                        | 10,835.00     |
| 17/02/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5153      | 5                             | 5153      | 5                               | 0.00          |
| 17/02/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5310      | 5                             | 5310      | 5                               | 0.00          |
| 17/02/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4995      | 5                             | 4995      | 5                               | 0.00          |
| 17/02/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 204       | 0                             | 204       | 0                               | 1,500.00      |
| 17/02/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 454       | 0                             | 454       | 0                               | 0.00          |
| 17/02/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 858       | 1                             | 858       | 1                               | 0.00          |
| 17/02/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 559       | 1                             | 559       | 1                               | 1,500.00      |
| 17/02/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 988       | 1                             | 988       | 1                               | 1,500.00      |
| 17/02/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 17/02/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1580      | 2                             | 1580      | 2                               | 0.00          |
| 17/02/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 17/02/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 2         | 0                             | 2         | 0                               | 0.00          |
| 17/02/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.72      | 123.8222                      | 6.7150    | 123.8222                        | 0.00          |
| 17/02/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 4046      | 4                             | 4046      | 4                               | 0.00          |
| 17/02/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 4178      | 4                             | 4178      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3916      | 4                             | 3916      | 4                               | 0.00          |
| 17/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 186       | 0                             | 186       | 0                               | 0.00          |
| 17/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 152       | 0                             | 152       | 0                               | 0.00          |
| 17/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 168       | 0                             | 168       | 0                               | 0.00          |
| 17/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.76      | 118.9371                      | 6.7620    | 118.9371                        | 0.00          |
| 17/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1788      | 2                             | 1788      | 2                               | 0.00          |
| 17/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1873      | 2                             | 1873      | 2                               | 0.00          |
| 17/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1704      | 2                             | 1704      | 2                               | 0.00          |
| 17/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1173      | 1                             | 1173      | 1                               | 0.00          |
| 17/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1060      | 1                             | 1060      | 1                               | 0.00          |
| 17/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1116      | 1                             | 1116      | 1                               | 0.00          |
| 17/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.79      | 121.0121                      | 6.7890    | 121.0121                        | 0.00          |
| 17/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1451      | 1                             | 1451      | 1                               | 0.00          |
| 17/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1519      | 1                             | 1519      | 1                               | 0.00          |
| 17/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1387      | 1                             | 1387      | 1                               | 0.00          |
| 17/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1616      | 2                             | 1616      | 2                               | 0.00          |
| 17/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1491      | 2                             | 1491      | 2                               | 0.00          |
| 17/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1551      | 2                             | 1551      | 2                               | 0.00          |
| 17/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.28      | 121.8360                      | 8.2820    | 121.8360                        | 28,056.00     |
| 17/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7127      | 7                             | 7127      | 7                               | 0.00          |
| 17/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7498      | 7                             | 7498      | 7                               | 0.00          |
| 17/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6761      | 6                             | 6761      | 6                               | 0.00          |
| 17/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1148      | 1                             | 1148      | 1                               | 2,250.00      |
| 17/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2229      | 2                             | 2229      | 2                               | 750.00        |
| 17/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3775      | 3                             | 3775      | 3                               | 0.00          |
| 17/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6046      | 5                             | 6046      | 5                               | 0.00          |
| 17/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 828       | 1                             | 828       | 1                               | 2,250.00      |
| 17/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1732      | 2                             | 1732      | 2                               | 750.00        |
| 17/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3011      | 3                             | 3011      | 3                               | 0.00          |
| 17/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 658       | 1                             | 658       | 1                               | 0.00          |
| 17/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 4854      | 5                             | 4854      | 5                               | 0.00          |
| 17/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 521       | 1                             | 521       | 1                               | 0.00          |
| 17/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 586       | 1                             | 586       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.35      | 118.3694                      | 8.3510    | 118.3694                        | 0.00          |
| 17/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6934      | 6                             | 6934      | 6                               | 0.00          |
| 17/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7215      | 7                             | 7215      | 7                               | 0.00          |
| 17/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6658      | 6                             | 6658      | 6                               | 0.00          |
| 17/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4428      | 4                             | 4428      | 4                               | 8,750.00      |
| 17/02/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 6441      | 6                             | 6441      | 6                               | 0.00          |
| 17/02/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 2563      | 2                             | 2563      | 2                               | 43.00         |
| 17/02/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6990      | 7                             | 6990      | 7                               | 0.00          |
| 17/02/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 2257      | 2                             | 2257      | 2                               | 276.00        |
| 17/02/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8258      | 9                             | 8258      | 9                               | 0.00          |
| 17/02/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3266      | 4                             | 3266      | 4                               | 43.00         |
| 17/02/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3612      | 4                             | 3612      | 4                               | 276.00        |
| 17/02/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 8955      | 9                             | 8955      | 9                               | 0.00          |
| 17/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3470      | 4                             | 3470      | 4                               | 0.00          |
| 17/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5374      | 6                             | 5374      | 6                               | 0.00          |
| 17/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3136      | 3                             | 3136      | 3                               | 0.00          |
| 17/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3299      | 4                             | 3299      | 4                               | 0.00          |
| 17/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.42      | 120.2155                      | 8.4170    | 120.2155                        | 0.00          |
| 17/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7624      | 7                             | 7624      | 7                               | 0.00          |
| 17/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7367      | 7                             | 7367      | 7                               | 0.00          |
| 17/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7884      | 7                             | 7884      | 7                               | 0.00          |
| 17/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4453      | 5                             | 4453      | 5                               | 0.00          |
| 17/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4818      | 5                             | 4818      | 5                               | 0.00          |
| 17/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4633      | 5                             | 4633      | 5                               | 0.00          |
| 17/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.48      | 117.0117                      | 8.4800    | 117.0117                        | 0.00          |
| 17/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 7026      | 7                             | 7026      | 7                               | 0.00          |
| 17/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6804      | 6                             | 6804      | 6                               | 0.00          |
| 17/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 7258      | 7                             | 7258      | 7                               | 0.00          |
| 17/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6632      | 7                             | 6632      | 7                               | 0.00          |
| 17/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7074      | 7                             | 7074      | 7                               | 0.00          |
| 17/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6847      | 7                             | 6847      | 7                               | 0.00          |
| 17/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.49    | 215.5019                      | 215.4853  | 215.5019                        | 0.00          |
| 17/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 485       | 1                             | 485       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 435       | 0                             | 435       | 0                               | 0.00          |
| 17/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 535       | 1                             | 535       | 1                               | 0.00          |
| 17/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.07    | 252.0732                      | 252.0705  | 252.0732                        | 1,005.00      |
| 17/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1071      | 1                             | 1071      | 1                               | 0.00          |
| 17/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1021      | 1                             | 1021      | 1                               | 0.00          |
| 17/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1121      | 1                             | 1121      | 1                               | 0.00          |
| 17/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.11      | 109.4708                      | 6.1080    | 109.4708                        | 968.00        |
| 17/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3981      | 4                             | 3981      | 4                               | 0.00          |
| 17/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3863      | 4                             | 3863      | 4                               | 0.00          |
| 17/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4099      | 4                             | 4099      | 4                               | 0.00          |
| 17/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.11      | 106.7005                      | 6.1130    | 106.7005                        | 0.00          |
| 17/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3143      | 3                             | 3143      | 3                               | 0.00          |
| 17/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3244      | 3                             | 3244      | 3                               | 0.00          |
| 17/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3043      | 3                             | 3043      | 3                               | 0.00          |
| 17/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 79        | 0                             | 79        | 0                               | 0.00          |
| 17/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 62        | 0                             | 62        | 0                               | 0.00          |
| 17/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 17/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.09      | 108.3579                      | 6.0920    | 108.3579                        | 0.00          |
| 17/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1339      | 1                             | 1339      | 1                               | 0.00          |
| 17/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1405      | 1                             | 1405      | 1                               | 0.00          |
| 17/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1472      | 1                             | 1472      | 1                               | 0.00          |
| 17/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 615       | 1                             | 615       | 1                               | 0.00          |
| 17/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 547       | 1                             | 547       | 1                               | 0.00          |
| 17/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 581       | 1                             | 581       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.01      | 105.8306                      | 6.0130    | 105.8306                        | 0.00          |
| 17/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1180      | 1                             | 1180      | 1                               | 0.00          |
| 17/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1234      | 1                             | 1234      | 1                               | 0.00          |
| 17/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1129      | 1                             | 1129      | 1                               | 0.00          |
| 17/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 796       | 1                             | 796       | 1                               | 0.00          |
| 17/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 723       | 1                             | 723       | 1                               | 0.00          |
| 17/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 758       | 1                             | 758       | 1                               | 0.00          |
| 17/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 187.48    | 187.4783                      | 187.4774  | 187.4783                        | 36,952.00     |
| 17/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 2573      | 3                             | 2573      | 3                               | 0.00          |
| 17/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 2473      | 2                             | 2473      | 2                               | 0.00          |
| 17/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 2523      | 3                             | 2523      | 3                               | 0.00          |
| 17/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.22      | 105.3882                      | 7.2210    | 105.3882                        | 3,536.00      |
| 17/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6615      | 6                             | 6615      | 6                               | 0.00          |
| 17/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6821      | 7                             | 6821      | 7                               | 0.00          |
| 17/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6410      | 6                             | 6410      | 6                               | 0.00          |
| 17/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 626       | 1                             | 626       | 1                               | 4,200.00      |
| 17/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2825      | 3                             | 2825      | 3                               | 0.00          |
| 17/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 905       | 1                             | 905       | 1                               | 1,400.00      |
| 17/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1664      | 1                             | 1664      | 1                               | 0.00          |
| 17/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 640       | 1                             | 640       | 1                               | 1,400.00      |
| 17/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 260       | 0                             | 260       | 0                               | 4,200.00      |
| 17/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1225      | 1                             | 1225      | 1                               | 0.00          |
| 17/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 17/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1626      | 2                             | 1626      | 2                               | 0.00          |
| 17/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 17/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 17/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.29      | 106.9657                      | 7.2880    | 106.9657                        | 0.00          |
| 17/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5493      | 5                             | 5493      | 5                               | 0.00          |
| 17/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5325      | 5                             | 5325      | 5                               | 0.00          |
| 17/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5662      | 5                             | 5662      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 398       | 0                             | 398       | 0                               | 0.00          |
| 17/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 466       | 1                             | 466       | 1                               | 0.00          |
| 17/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 431       | 0                             | 431       | 0                               | 0.00          |
| 17/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.35      | 104.4621                      | 7.3530    | 104.4621                        | 0.00          |
| 17/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3250      | 3                             | 3250      | 3                               | 0.00          |
| 17/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3125      | 3                             | 3125      | 3                               | 0.00          |
| 17/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3378      | 3                             | 3378      | 3                               | 0.00          |
| 17/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1559      | 2                             | 1559      | 2                               | 0.00          |
| 17/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1710      | 2                             | 1710      | 2                               | 0.00          |
| 17/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1633      | 2                             | 1633      | 2                               | 0.00          |
| 17/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.41      | 106.2848                      | 7.4110    | 106.2848                        | 0.00          |
| 17/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1138      | 1                             | 1138      | 1                               | 0.00          |
| 17/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1199      | 1                             | 1199      | 1                               | 0.00          |
| 17/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1083      | 1                             | 1083      | 1                               | 0.00          |
| 17/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 4921      | 5                             | 4921      | 5                               | 0.00          |
| 17/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4629      | 5                             | 4629      | 5                               | 0.00          |
| 17/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4772      | 5                             | 4772      | 5                               | 0.00          |
| 17/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.53      | 105.1172                      | 7.5280    | 105.1172                        | 3,150.00      |
| 17/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6186      | 6                             | 6186      | 6                               | 0.00          |
| 17/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6418      | 6                             | 6418      | 6                               | 0.00          |
| 17/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 334       | 0                             | 334       | 0                               | 550.00        |
| 17/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1968      | 2                             | 1968      | 2                               | 0.00          |
| 17/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5953      | 6                             | 5953      | 6                               | 0.00          |
| 17/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 17/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3136      | 3                             | 3136      | 3                               | 0.00          |
| 17/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 818       | 1                             | 818       | 1                               | 550.00        |
| 17/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 17/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |
| 17/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.60      | 102.6620                      | 7.6020    | 102.6620                        | 0.00          |
| 17/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5269      | 5                             | 5269      | 5                               | 0.00          |
| 17/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5454      | 5                             | 5454      | 5                               | 0.00          |
| 17/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5085      | 5                             | 5085      | 5                               | 0.00          |
| 17/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 920       | 1                             | 920       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 812       | 1                             | 812       | 1                               | 0.00          |
| 17/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 17/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.67      | 104.2562                      | 7.6700    | 104.2562                        | 0.00          |
| 17/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3783      | 4                             | 3783      | 4                               | 0.00          |
| 17/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3929      | 4                             | 3929      | 4                               | 0.00          |
| 17/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3642      | 3                             | 3642      | 3                               | 0.00          |
| 17/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2292      | 2                             | 2292      | 2                               | 0.00          |
| 17/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2102      | 2                             | 2102      | 2                               | 0.00          |
| 17/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2194      | 2                             | 2194      | 2                               | 0.00          |
| 17/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.73      | 102.0330                      | 7.7330    | 102.0330                        | 0.00          |
| 17/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3971      | 4                             | 3971      | 4                               | 0.00          |
| 17/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3838      | 4                             | 3838      | 4                               | 0.00          |
| 17/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4106      | 4                             | 4106      | 4                               | 0.00          |
| 17/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2637      | 3                             | 2637      | 3                               | 0.00          |
| 17/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2830      | 3                             | 2830      | 3                               | 0.00          |
| 17/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2732      | 3                             | 2732      | 3                               | 0.00          |
| 17/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.02      | 104.5801                      | 6.0170    | 104.5801                        | 300.00        |
| 17/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2349      | 2                             | 2349      | 2                               | 0.00          |
| 17/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2427      | 2                             | 2427      | 2                               | 0.00          |
| 17/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2271      | 2                             | 2271      | 2                               | 0.00          |
| 17/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.01      | 102.3811                      | 6.0130    | 102.3811                        | 0.00          |
| 17/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1733      | 2                             | 1733      | 2                               | 0.00          |
| 17/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1672      | 2                             | 1672      | 2                               | 0.00          |
| 17/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1795      | 2                             | 1795      | 2                               | 0.00          |
| 17/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 17/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 17/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 17/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.95      | 103.9710                      | 5.9460    | 103.9710                        | 0.00          |
| 17/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 527       | 0                             | 527       | 0                               | 0.00          |
| 17/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 497       | 0                             | 497       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 559       | 1                             | 559       | 1                               | 0.00          |
| 17/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 440       | 0                             | 440       | 0                               | 0.00          |
| 17/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 492       | 1                             | 492       | 1                               | 0.00          |
| 17/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 465       | 1                             | 465       | 1                               | 0.00          |
| 17/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.74      | 102.0156                      | 5.7440    | 102.0156                        | 0.00          |
| 17/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 582       | 1                             | 582       | 1                               | 0.00          |
| 17/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 609       | 1                             | 609       | 1                               | 0.00          |
| 17/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 556       | 0                             | 556       | 0                               | 0.00          |
| 17/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 371       | 0                             | 371       | 0                               | 0.00          |
| 17/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 335       | 0                             | 335       | 0                               | 0.00          |
| 17/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 352       | 0                             | 352       | 0                               | 0.00          |
| 17/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.77      | 98.8789                       | 7.7690    | 98.8789                         | 24,915.00     |
| 17/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5449      | 5                             | 5449      | 5                               | 0.00          |
| 17/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5689      | 5                             | 5689      | 5                               | 0.00          |
| 17/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5209      | 5                             | 5209      | 5                               | 0.00          |
| 17/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 707       | 1                             | 707       | 1                               | 2,400.00      |
| 17/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1131      | 1                             | 1131      | 1                               | 800.00        |
| 17/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2194      | 2                             | 2194      | 2                               | 0.00          |
| 17/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3380      | 3                             | 3380      | 3                               | 0.00          |
| 17/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 461       | 1                             | 461       | 1                               | 2,400.00      |
| 17/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 910       | 1                             | 910       | 1                               | 800.00        |
| 17/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1801      | 2                             | 1801      | 2                               | 0.00          |
| 17/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 163       | 0                             | 163       | 0                               | 0.00          |
| 17/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2515      | 3                             | 2515      | 3                               | 0.00          |
| 17/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 17/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 142       | 0                             | 142       | 0                               | 0.00          |
| 17/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.85      | 96.7171                       | 7.8460    | 96.7171                         | 0.00          |
| 17/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5757      | 5                             | 5757      | 5                               | 0.00          |
| 17/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5954      | 6                             | 5954      | 6                               | 0.00          |
| 17/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5562      | 5                             | 5562      | 5                               | 0.00          |
| 17/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1052      | 1                             | 1052      | 1                               | 0.00          |
| 17/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 933       | 1                             | 933       | 1                               | 0.00          |
| 17/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 991       | 1                             | 991       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.91      | 98.2246                       | 7.9140    | 98.2246                         | 0.00          |
| 17/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4227      | 4                             | 4227      | 4                               | 0.00          |
| 17/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4384      | 4                             | 4384      | 4                               | 0.00          |
| 17/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4074      | 4                             | 4074      | 4                               | 0.00          |
| 17/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2577      | 3                             | 2577      | 3                               | 0.00          |
| 17/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2371      | 3                             | 2371      | 3                               | 0.00          |
| 17/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2471      | 3                             | 2471      | 3                               | 0.00          |
| 17/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.98      | 96.2918                       | 7.9790    | 96.2918                         | 0.00          |
| 17/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4464      | 4                             | 4464      | 4                               | 0.00          |
| 17/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4320      | 4                             | 4320      | 4                               | 0.00          |
| 17/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4611      | 4                             | 4611      | 4                               | 0.00          |
| 17/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2986      | 3                             | 2986      | 3                               | 0.00          |
| 17/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3197      | 3                             | 3197      | 3                               | 0.00          |
| 17/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3089      | 3                             | 3089      | 3                               | 0.00          |
| 17/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.85      | 93.2537                       | 7.8530    | 93.2537                         | 9,194.00      |
| 17/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6704      | 6                             | 6704      | 6                               | 0.00          |
| 17/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6964      | 7                             | 6964      | 7                               | 0.00          |
| 17/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6443      | 6                             | 6443      | 6                               | 0.00          |
| 17/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 698       | 1                             | 698       | 1                               | 3,000.00      |
| 17/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1132      | 1                             | 1132      | 1                               | 1,000.00      |
| 17/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2226      | 2                             | 2226      | 2                               | 0.00          |
| 17/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3474      | 3                             | 3474      | 3                               | 0.00          |
| 17/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 534       | 1                             | 534       | 1                               | 3,000.00      |
| 17/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1046      | 1                             | 1046      | 1                               | 1,000.00      |
| 17/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2061      | 2                             | 2061      | 2                               | 0.00          |
| 17/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 108       | 0                             | 108       | 0                               | 0.00          |
| 17/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2860      | 3                             | 2860      | 3                               | 0.00          |
| 17/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 79        | 0                             | 79        | 0                               | 0.00          |
| 17/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 17/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.92      | 94.6460                       | 7.9220    | 94.6460                         | 0.00          |
| 17/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5927      | 6                             | 5927      | 6                               | 0.00          |
| 17/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5723      | 5                             | 5723      | 5                               | 0.00          |
| 17/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6134      | 6                             | 6134      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1137      | 1                             | 1137      | 1                               | 0.00          |
| 17/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1278      | 1                             | 1278      | 1                               | 0.00          |
| 17/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1205      | 1                             | 1205      | 1                               | 0.00          |
| 17/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.99      | 92.7238                       | 7.9880    | 92.7238                         | 0.00          |
| 17/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4390      | 4                             | 4390      | 4                               | 0.00          |
| 17/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4229      | 4                             | 4229      | 4                               | 0.00          |
| 17/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4555      | 4                             | 4555      | 4                               | 0.00          |
| 17/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2783      | 3                             | 2783      | 3                               | 0.00          |
| 17/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3020      | 3                             | 3020      | 3                               | 0.00          |
| 17/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2899      | 3                             | 2899      | 3                               | 0.00          |
| 17/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.05      | 94.3358                       | 8.0510    | 94.3358                         | 0.00          |
| 17/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3965      | 4                             | 3965      | 4                               | 0.00          |
| 17/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4109      | 4                             | 4109      | 4                               | 0.00          |
| 17/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3829      | 4                             | 3829      | 4                               | 0.00          |
| 17/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4397      | 5                             | 4397      | 5                               | 0.00          |
| 17/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4115      | 4                             | 4115      | 4                               | 0.00          |
| 17/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4251      | 5                             | 4251      | 5                               | 0.00          |
| 17/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.75      | 75.0706                       | 8.7540    | 75.0706                         | 2,042.00      |
| 17/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3396      | 3                             | 3396      | 3                               | 0.00          |
| 17/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3157      | 3                             | 3157      | 3                               | 0.00          |
| 17/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3642      | 3                             | 3642      | 3                               | 0.00          |
| 17/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1346      | 2                             | 1346      | 2                               | 0.00          |
| 17/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1624      | 2                             | 1624      | 2                               | 0.00          |
| 17/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1480      | 2                             | 1480      | 2                               | 0.00          |
| 17/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.82      | 76.1961                       | 8.8170    | 76.1961                         | 0.00          |
| 17/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6178      | 6                             | 6178      | 6                               | 0.00          |
| 17/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6406      | 6                             | 6406      | 6                               | 0.00          |
| 17/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5952      | 6                             | 5952      | 6                               | 0.00          |
| 17/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3038      | 3                             | 3038      | 3                               | 0.00          |
| 17/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2761      | 3                             | 2761      | 3                               | 0.00          |
| 17/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2897      | 3                             | 2897      | 3                               | 0.00          |
| 17/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.88      | 74.2307                       | 8.8780    | 74.2307                         | 0.00          |
| 17/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5844      | 5                             | 5844      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 6046      | 6                             | 6046      | 6                               | 0.00          |
| 17/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5651      | 5                             | 5651      | 5                               | 0.00          |
| 17/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5096      | 5                             | 5096      | 5                               | 0.00          |
| 17/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4730      | 5                             | 4730      | 5                               | 0.00          |
| 17/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4907      | 5                             | 4907      | 5                               | 0.00          |
| 17/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.94      | 75.5256                       | 8.9370    | 75.5256                         | 0.00          |
| 17/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6512      | 6                             | 6512      | 6                               | 0.00          |
| 17/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6325      | 6                             | 6325      | 6                               | 0.00          |
| 17/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6707      | 6                             | 6707      | 6                               | 0.00          |
| 17/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5848      | 6                             | 5848      | 6                               | 0.00          |
| 17/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6225      | 7                             | 6225      | 7                               | 0.00          |
| 17/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6031      | 6                             | 6031      | 6                               | 0.00          |
| 17/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.25    | 139.2459                      | 139.2452  | 139.2459                        | 840.00        |
| 17/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 245       | 0                             | 245       | 0                               | 0.00          |
| 17/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 195       | 0                             | 195       | 0                               | 0.00          |
| 17/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 295       | 0                             | 295       | 0                               | 0.00          |
| 17/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.41    | 118.4117                      | 118.4062  | 118.4117                        | 480.00        |
| 17/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 206       | 0                             | 206       | 0                               | 0.00          |
| 17/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 256       | 0                             | 256       | 0                               | 0.00          |
| 17/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 17/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 115.86    | 115.5570                      | 115.8576  | 115.5570                        | 2,842.00      |
| 17/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 558       | 0                             | 558       | 0                               | 0.00          |
| 17/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 508       | 0                             | 508       | 0                               | 0.00          |
| 17/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 608       | 0                             | 608       | 0                               | 0.00          |
| 17/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/02/2012 | R212 On 03-May-12      | 115.30 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2012 | R213 On 03-May-12       |        |              | Bond Future        | 8.70      | 85.1081                       | 8.7020    | 85.1081                         | 995.00        |
| 17/02/2012 | R213 On 03-May-12       | 9.25   | Call         | Bond Future        | 5077      | 5                             | 5077      | 5                               | 0.00          |
| 17/02/2012 | R213 On 03-May-12       | 9.30   | Call         | Bond Future        | 5368      | 5                             | 5368      | 5                               | 0.00          |
| 17/02/2012 | R213 On 03-May-12       | 9.20   | Call         | Bond Future        | 4791      | 4                             | 4791      | 4                               | 0.00          |
| 17/02/2012 | R213 On 03-May-12       | 9.20   | Put          | Bond Future        | 900       | 1                             | 900       | 1                               | 0.00          |
| 17/02/2012 | R213 On 03-May-12       | 9.30   | Put          | Bond Future        | 728       | 1                             | 728       | 1                               | 0.00          |
| 17/02/2012 | R213 On 03-May-12       | 9.25   | Put          | Bond Future        | 810       | 1                             | 810       | 1                               | 0.00          |
| 17/02/2012 | R213 On 02-August-12    |        |              | Bond Future        | 8.77      | 86.3768                       | 8.7680    | 86.3768                         | 0.00          |
| 17/02/2012 | R213 On 02-August-12    | 9.25   | Call         | Bond Future        | 6546      | 6                             | 6546      | 6                               | 0.00          |
| 17/02/2012 | R213 On 02-August-12    | 9.30   | Call         | Bond Future        | 6785      | 6                             | 6785      | 6                               | 0.00          |
| 17/02/2012 | R213 On 02-August-12    | 9.20   | Call         | Bond Future        | 6311      | 6                             | 6311      | 6                               | 0.00          |
| 17/02/2012 | R213 On 02-August-12    | 9.20   | Put          | Bond Future        | 2965      | 3                             | 2965      | 3                               | 0.00          |
| 17/02/2012 | R213 On 02-August-12    | 9.30   | Put          | Bond Future        | 2693      | 3                             | 2693      | 3                               | 0.00          |
| 17/02/2012 | R213 On 02-August-12    | 9.25   | Put          | Bond Future        | 2825      | 3                             | 2825      | 3                               | 0.00          |
| 17/02/2012 | R213 On 01-November-12  |        |              | Bond Future        | 8.83      | 84.1842                       | 8.8340    | 84.1842                         | 0.00          |
| 17/02/2012 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 6066      | 6                             | 6066      | 6                               | 0.00          |
| 17/02/2012 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 6275      | 6                             | 6275      | 6                               | 0.00          |
| 17/02/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 5865      | 6                             | 5865      | 6                               | 0.00          |
| 17/02/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 4959      | 5                             | 4959      | 5                               | 0.00          |
| 17/02/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 4599      | 5                             | 4599      | 5                               | 0.00          |
| 17/02/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 4773      | 5                             | 4773      | 5                               | 0.00          |
| 17/02/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.90      | 85.6464                       | 8.9010    | 85.6464                         | 0.00          |
| 17/02/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6677      | 6                             | 6677      | 6                               | 0.00          |
| 17/02/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6879      | 7                             | 6879      | 7                               | 0.00          |
| 17/02/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6484      | 6                             | 6484      | 6                               | 0.00          |
| 17/02/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 6105      | 6                             | 6105      | 6                               | 0.00          |
| 17/02/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5734      | 6                             | 5734      | 6                               | 0.00          |
| 17/02/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 5913      | 6                             | 5913      | 6                               | 0.00          |
| 20/02/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | AL7T On 03-May-12       |        |              | Index Future       | 424.98    | 424.6410                      | 424.9820  | 424.6410                        | 16.00         |
| 20/02/2012 | AL7T On 02-August-12    |        |              | Index Future       | 431.32    | 430.9880                      | 431.3180  | 430.9880                        | 0.00          |
| 20/02/2012 | ALBI On 03-May-12       |        |              | Index Future       | 386.76    | 386.3700                      | 386.7620  | 386.3700                        | 906.00        |
| 20/02/2012 | ALBI On 02-August-12    |        |              | Index Future       | 392.53    | 392.1450                      | 392.5280  | 392.1450                        | 118.00        |
| 20/02/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 20/02/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | CAAN On 30-March-12     |        |              | Can-Do Future      | 0.06      | 0.0798                        | 0.0635    | 0.0798                          | 0.00          |
| 20/02/2012 | CAAO On 30-March-12     |        |              | Can-Do Future      | 0.18      | 0.1656                        | 0.1817    | 0.1656                          | 100,000.00    |
| 20/02/2012 | CAAT On 29-February-12  |        |              | Can-Do Future      | 0.02      | 0.0207                        | 0.0207    | 0.0207                          | 12,500.00     |
| 20/02/2012 | CAAV On 29-February-12  |        |              | Can-Do Future      | 0.09      | 0.0697                        | 0.0861    | 0.0697                          | 12,987.00     |
| 20/02/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.74      | 7.7964                        | 7.7405    | 7.7964                          | 0.00          |
| 20/02/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 101       | 0                             | 101       | 0                               | 0.00          |
| 20/02/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 91        | 0                             | 91        | 0                               | 0.00          |
| 20/02/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 111       | 0                             | 111       | 0                               | 0.00          |
| 20/02/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 421       | 0                             | 421       | 0                               | 0.00          |
| 20/02/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 501       | 0                             | 501       | 0                               | 0.00          |
| 20/02/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 461       | 0                             | 461       | 0                               | 0.00          |
| 20/02/2012 | CAAX On 30-March-12     |        |              | Can-Do Future      | 0.05      | 0.0647                        | 0.0538    | 0.0647                          | 12,500.00     |
| 20/02/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.06      | 0.0700                        | 0.0611    | 0.0700                          | 12,500.00     |
| 20/02/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.08      | 0.0892                        | 0.0806    | 0.0892                          | 5,670.00      |
| 20/02/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/02/2012 | DAAA On 29-March-12     |        |              | Any day expiry     | 7.72      | 7.7719                        | 7.7162    | 7.7719                          | 0.00          |
| 20/02/2012 | DAAA On 29-March-12     | 7.90   | Call         | Any day expiry     | 102       | 0                             | 102       | 0                               | 0.00          |
| 20/02/2012 | DAAA On 29-March-12     | 7.85   | Call         | Any day expiry     | 116       | 0                             | 116       | 0                               | 0.00          |
| 20/02/2012 | DAAA On 29-March-12     | 7.95   | Call         | Any day expiry     | 89        | 0                             | 89        | 0                               | 0.00          |
| 20/02/2012 | DAAA On 29-March-12     | 7.95   | Put          | Any day expiry     | 323       | 0                             | 323       | 0                               | 0.00          |
| 20/02/2012 | DAAA On 29-March-12     | 7.85   | Put          | Any day expiry     | 250       | 0                             | 250       | 0                               | 0.00          |
| 20/02/2012 | DAAA On 29-March-12     | 7.90   | Put          | Any day expiry     | 286       | 0                             | 286       | 0                               | 0.00          |
| 20/02/2012 | GOVI On 03-May-12       |        |              | GOVI               | 387.68    | 387.3070                      | 387.6750  | 387.3070                        | 215.00        |
| 20/02/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 56750     | 5                             | 56750     | 5                               | 0.00          |
| 20/02/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 56650     | 5                             | 56650     | 5                               | 0.00          |
| 20/02/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 56850     | 5                             | 56850     | 5                               | 0.00          |
| 20/02/2012 | GOVI On 03-May-12       | 381.99 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 393.45    | 393.0960                      | 393.4540  | 393.0960                        | 0.00          |
| 20/02/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 34540     | 3                             | 34540     | 3                               | 0.00          |
| 20/02/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 34440     | 3                             | 34440     | 3                               | 0.00          |
| 20/02/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 34640     | 3                             | 34640     | 3                               | 0.00          |
| 20/02/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 20/02/2012 | IGOV On 03-May-12       |        |              | Index Future           | 169.97    | 169.9120                      | 169.9720  | 169.9120                        | 515.00        |
| 20/02/2012 | IGOV On 02-August-12    |        |              | Index Future           | 172.51    | 172.4510                      | 172.5060  | 172.4510                        | 0.00          |
| 20/02/2012 | ILBI On 03-May-12       |        |              | Index Future           | 461.05    | 461.0500                      | 461.0500  | 461.0500                        | 0.00          |
| 20/02/2012 | ILBI On 02-August-12    |        |              | Index Future           | 469.57    | 469.5700                      | 469.5700  | 469.5700                        | 152.00        |
| 20/02/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 20/02/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 20/02/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 20/02/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 20/02/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 20/02/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 20/02/2012 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 2,390.00      |
| 20/02/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 0.00          |
| 20/02/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.63      | 94.3700                       | 5.6300    | 94.3700                         | 0.00          |
| 20/02/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 2,890.00      |
| 20/02/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.68      | 94.3200                       | 5.6800    | 94.3200                         | 0.00          |
| 20/02/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.71      | 94.2800                       | 5.7100    | 94.2800                         | 0.00          |
| 20/02/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.74      | 94.2600                       | 5.7400    | 94.2600                         | 44,760.00     |
| 20/02/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.86      | 94.1300                       | 5.8600    | 94.1300                         | 940.00        |
| 20/02/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.00      | 93.9700                       | 6.0000    | 93.9700                         | 790.00        |
| 20/02/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.16      | 93.8100                       | 6.1600    | 93.8100                         | 1,250.00      |
| 20/02/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.34      | 93.6300                       | 6.3400    | 93.6300                         | 1,700.00      |
| 20/02/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.53      | 93.4300                       | 6.5300    | 93.4300                         | 1,500.00      |
| 20/02/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.65      | 122.2143                      | 6.6490    | 122.2143                        | 10,835.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 5189      | 5                             | 5189      | 5                               | 0.00          |
| 20/02/2012 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 5346      | 5                             | 5346      | 5                               | 0.00          |
| 20/02/2012 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 5032      | 5                             | 5032      | 5                               | 0.00          |
| 20/02/2012 | R157 On 03-May-12      | 6.25   | Call         | Bond Future | 202       | 0                             | 202       | 0                               | 1,500.00      |
| 20/02/2012 | R157 On 03-May-12      | 6.50   | Call         | Bond Future | 455       | 0                             | 455       | 0                               | 0.00          |
| 20/02/2012 | R157 On 03-May-12      | 6.75   | Call         | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 20/02/2012 | R157 On 03-May-12      | 6.75   | Put          | Bond Future | 529       | 1                             | 529       | 1                               | 1,500.00      |
| 20/02/2012 | R157 On 03-May-12      | 6.50   | Put          | Bond Future | 953       | 1                             | 953       | 1                               | 1,500.00      |
| 20/02/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 20/02/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1541      | 2                             | 1541      | 2                               | 0.00          |
| 20/02/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/02/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/02/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.70      | 124.0408                      | 6.7040    | 124.0408                        | 0.00          |
| 20/02/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4071      | 4                             | 4071      | 4                               | 0.00          |
| 20/02/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4203      | 4                             | 4203      | 4                               | 0.00          |
| 20/02/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3940      | 4                             | 3940      | 4                               | 0.00          |
| 20/02/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 176       | 0                             | 176       | 0                               | 0.00          |
| 20/02/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 20/02/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 20/02/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.75      | 119.1551                      | 6.7490    | 119.1551                        | 0.00          |
| 20/02/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1801      | 2                             | 1801      | 2                               | 0.00          |
| 20/02/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1887      | 2                             | 1887      | 2                               | 0.00          |
| 20/02/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1717      | 2                             | 1717      | 2                               | 0.00          |
| 20/02/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1149      | 1                             | 1149      | 1                               | 0.00          |
| 20/02/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 20/02/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1092      | 1                             | 1092      | 1                               | 0.00          |
| 20/02/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.78      | 121.2504                      | 6.7770    | 121.2504                        | 0.00          |
| 20/02/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1460      | 1                             | 1460      | 1                               | 0.00          |
| 20/02/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1528      | 2                             | 1528      | 2                               | 0.00          |
| 20/02/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1396      | 1                             | 1396      | 1                               | 0.00          |
| 20/02/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1594      | 2                             | 1594      | 2                               | 0.00          |
| 20/02/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1469      | 1                             | 1469      | 1                               | 0.00          |
| 20/02/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1529      | 2                             | 1529      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.27      | 122.5728                      | 8.2660    | 122.5728                        | 28,056.00     |
| 20/02/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7223      | 7                             | 7223      | 7                               | 0.00          |
| 20/02/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7598      | 7                             | 7598      | 7                               | 0.00          |
| 20/02/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6853      | 7                             | 6853      | 7                               | 0.00          |
| 20/02/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 1149      | 1                             | 1149      | 1                               | 2,250.00      |
| 20/02/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 2248      | 2                             | 2248      | 2                               | 750.00        |
| 20/02/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3822      | 4                             | 3822      | 4                               | 0.00          |
| 20/02/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6128      | 6                             | 6128      | 6                               | 0.00          |
| 20/02/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 758       | 1                             | 758       | 1                               | 2,250.00      |
| 20/02/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1627      | 2                             | 1627      | 2                               | 750.00        |
| 20/02/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 2878      | 3                             | 2878      | 3                               | 0.00          |
| 20/02/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 598       | 1                             | 598       | 1                               | 0.00          |
| 20/02/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 4703      | 5                             | 4703      | 5                               | 0.00          |
| 20/02/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 469       | 1                             | 469       | 1                               | 0.00          |
| 20/02/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 530       | 1                             | 530       | 1                               | 0.00          |
| 20/02/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.34      | 119.1207                      | 8.3350    | 119.1207                        | 0.00          |
| 20/02/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6987      | 7                             | 6987      | 7                               | 0.00          |
| 20/02/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7270      | 7                             | 7270      | 7                               | 0.00          |
| 20/02/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6709      | 7                             | 6709      | 7                               | 0.00          |
| 20/02/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 4458      | 4                             | 4458      | 4                               | 8,750.00      |
| 20/02/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 6489      | 6                             | 6489      | 6                               | 0.00          |
| 20/02/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 2575      | 3                             | 2575      | 3                               | 43.00         |
| 20/02/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 7043      | 7                             | 7043      | 7                               | 0.00          |
| 20/02/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 2265      | 2                             | 2265      | 2                               | 276.00        |
| 20/02/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8121      | 8                             | 8121      | 8                               | 0.00          |
| 20/02/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3170      | 3                             | 3170      | 3                               | 43.00         |
| 20/02/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3511      | 4                             | 3511      | 4                               | 276.00        |
| 20/02/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 8814      | 9                             | 8814      | 9                               | 0.00          |
| 20/02/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3371      | 3                             | 3371      | 3                               | 0.00          |
| 20/02/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5255      | 5                             | 5255      | 5                               | 0.00          |
| 20/02/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3042      | 3                             | 3042      | 3                               | 0.00          |
| 20/02/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3203      | 3                             | 3203      | 3                               | 0.00          |
| 20/02/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.40      | 120.9624                      | 8.4000    | 120.9624                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7684      | 8                             | 7684      | 8                               | 0.00          |
| 20/02/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7425      | 7                             | 7425      | 7                               | 0.00          |
| 20/02/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7946      | 8                             | 7946      | 8                               | 0.00          |
| 20/02/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4359      | 4                             | 4359      | 4                               | 0.00          |
| 20/02/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4720      | 5                             | 4720      | 5                               | 0.00          |
| 20/02/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4537      | 5                             | 4537      | 5                               | 0.00          |
| 20/02/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.46      | 117.7894                      | 8.4630    | 117.7894                        | 0.00          |
| 20/02/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 7078      | 7                             | 7078      | 7                               | 0.00          |
| 20/02/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6855      | 7                             | 6855      | 7                               | 0.00          |
| 20/02/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 7312      | 7                             | 7312      | 7                               | 0.00          |
| 20/02/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6533      | 7                             | 6533      | 7                               | 0.00          |
| 20/02/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 6972      | 7                             | 6972      | 7                               | 0.00          |
| 20/02/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6746      | 7                             | 6746      | 7                               | 0.00          |
| 20/02/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.46    | 215.4853                      | 215.4649  | 215.4853                        | 0.00          |
| 20/02/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 465       | 0                             | 465       | 0                               | 0.00          |
| 20/02/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 415       | 0                             | 415       | 0                               | 0.00          |
| 20/02/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 515       | 1                             | 515       | 1                               | 0.00          |
| 20/02/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R197 On 03-May-12      |        |              | Bond Future | 252.06    | 252.0705                      | 252.0636  | 252.0705                        | 1,005.00      |
| 20/02/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 20/02/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 1014      | 1                             | 1014      | 1                               | 0.00          |
| 20/02/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 1114      | 1                             | 1114      | 1                               | 0.00          |
| 20/02/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.10      | 109.6197                      | 6.0970    | 109.6197                        | 968.00        |
| 20/02/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4009      | 4                             | 4009      | 4                               | 0.00          |
| 20/02/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3890      | 4                             | 3890      | 4                               | 0.00          |
| 20/02/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4127      | 4                             | 4127      | 4                               | 0.00          |
| 20/02/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R201 On 03-May-12      | 7.70   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/02/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.10      | 106.8517                      | 6.1040    | 106.8517                        | 0.00          |
| 20/02/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3159      | 3                             | 3159      | 3                               | 0.00          |
| 20/02/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3260      | 3                             | 3260      | 3                               | 0.00          |
| 20/02/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3059      | 3                             | 3059      | 3                               | 0.00          |
| 20/02/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 74        | 0                             | 74        | 0                               | 0.00          |
| 20/02/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 20/02/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 20/02/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.08      | 108.5060                      | 6.0790    | 108.5060                        | 0.00          |
| 20/02/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1417      | 1                             | 1417      | 1                               | 0.00          |
| 20/02/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1484      | 1                             | 1484      | 1                               | 0.00          |
| 20/02/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1351      | 1                             | 1351      | 1                               | 0.00          |
| 20/02/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 601       | 1                             | 601       | 1                               | 0.00          |
| 20/02/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 533       | 1                             | 533       | 1                               | 0.00          |
| 20/02/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 566       | 1                             | 566       | 1                               | 0.00          |
| 20/02/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.00      | 105.9965                      | 6.0010    | 105.9965                        | 0.00          |
| 20/02/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1189      | 1                             | 1189      | 1                               | 0.00          |
| 20/02/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1242      | 1                             | 1242      | 1                               | 0.00          |
| 20/02/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1137      | 1                             | 1137      | 1                               | 0.00          |
| 20/02/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 782       | 1                             | 782       | 1                               | 0.00          |
| 20/02/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 710       | 1                             | 710       | 1                               | 0.00          |
| 20/02/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 745       | 1                             | 745       | 1                               | 0.00          |
| 20/02/2012 | R202 On 03-May-12      |        |              | Bond Future | 187.47    | 187.4774                      | 187.4730  | 187.4774                        | 36,952.00     |
| 20/02/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 2577      | 3                             | 2577      | 3                               | 0.00          |
| 20/02/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 2477      | 2                             | 2477      | 2                               | 0.00          |
| 20/02/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 2527      | 3                             | 2527      | 3                               | 0.00          |
| 20/02/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.22      | 105.6980                      | 7.2210    | 105.6980                        | 3,536.00      |
| 20/02/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6614      | 7                             | 6614      | 7                               | 0.00          |
| 20/02/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6820      | 7                             | 6820      | 7                               | 0.00          |
| 20/02/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6408      | 6                             | 6408      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 607       | 1                             | 607       | 1                               | 4,200.00      |
| 20/02/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2811      | 3                             | 2811      | 3                               | 0.00          |
| 20/02/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 884       | 1                             | 884       | 1                               | 1,400.00      |
| 20/02/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1644      | 2                             | 1644      | 2                               | 0.00          |
| 20/02/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 620       | 1                             | 620       | 1                               | 1,400.00      |
| 20/02/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 246       | 0                             | 246       | 0                               | 4,200.00      |
| 20/02/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1204      | 1                             | 1204      | 1                               | 0.00          |
| 20/02/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 20/02/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1607      | 2                             | 1607      | 2                               | 0.00          |
| 20/02/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 20/02/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 20/02/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.29      | 107.2795                      | 7.2890    | 107.2795                        | 0.00          |
| 20/02/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5478      | 5                             | 5478      | 5                               | 0.00          |
| 20/02/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5309      | 5                             | 5309      | 5                               | 0.00          |
| 20/02/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5648      | 6                             | 5648      | 6                               | 0.00          |
| 20/02/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 389       | 0                             | 389       | 0                               | 0.00          |
| 20/02/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 454       | 0                             | 454       | 0                               | 0.00          |
| 20/02/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 421       | 0                             | 421       | 0                               | 0.00          |
| 20/02/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.35      | 104.7783                      | 7.3530    | 104.7783                        | 0.00          |
| 20/02/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3237      | 3                             | 3237      | 3                               | 0.00          |
| 20/02/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3111      | 3                             | 3111      | 3                               | 0.00          |
| 20/02/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3365      | 3                             | 3365      | 3                               | 0.00          |
| 20/02/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1546      | 2                             | 1546      | 2                               | 0.00          |
| 20/02/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1696      | 2                             | 1696      | 2                               | 0.00          |
| 20/02/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1620      | 2                             | 1620      | 2                               | 0.00          |
| 20/02/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.41      | 106.6199                      | 7.4120    | 106.6199                        | 0.00          |
| 20/02/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1128      | 1                             | 1128      | 1                               | 0.00          |
| 20/02/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1188      | 1                             | 1188      | 1                               | 0.00          |
| 20/02/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 1073      | 1                             | 1073      | 1                               | 0.00          |
| 20/02/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 4914      | 5                             | 4914      | 5                               | 0.00          |
| 20/02/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4622      | 5                             | 4622      | 5                               | 0.00          |
| 20/02/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4766      | 5                             | 4766      | 5                               | 0.00          |
| 20/02/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.52      | 105.4505                      | 7.5230    | 105.4505                        | 3,150.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6206      | 6                             | 6206      | 6                               | 0.00          |
| 20/02/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6439      | 6                             | 6439      | 6                               | 0.00          |
| 20/02/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 322       | 0                             | 322       | 0                               | 550.00        |
| 20/02/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1960      | 2                             | 1960      | 2                               | 0.00          |
| 20/02/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5973      | 6                             | 5973      | 6                               | 0.00          |
| 20/02/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 20/02/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3098      | 3                             | 3098      | 3                               | 0.00          |
| 20/02/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 784       | 1                             | 784       | 1                               | 550.00        |
| 20/02/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 20/02/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 20/02/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.60      | 102.9940                      | 7.5970    | 102.9940                        | 0.00          |
| 20/02/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5271      | 5                             | 5271      | 5                               | 0.00          |
| 20/02/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5457      | 5                             | 5457      | 5                               | 0.00          |
| 20/02/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5086      | 5                             | 5086      | 5                               | 0.00          |
| 20/02/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 896       | 1                             | 896       | 1                               | 0.00          |
| 20/02/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 790       | 1                             | 790       | 1                               | 0.00          |
| 20/02/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 842       | 1                             | 842       | 1                               | 0.00          |
| 20/02/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.66      | 104.5911                      | 7.6640    | 104.5911                        | 0.00          |
| 20/02/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3784      | 4                             | 3784      | 4                               | 0.00          |
| 20/02/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3930      | 4                             | 3930      | 4                               | 0.00          |
| 20/02/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3642      | 4                             | 3642      | 4                               | 0.00          |
| 20/02/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2262      | 2                             | 2262      | 2                               | 0.00          |
| 20/02/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2073      | 2                             | 2073      | 2                               | 0.00          |
| 20/02/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2166      | 2                             | 2166      | 2                               | 0.00          |
| 20/02/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.73      | 102.3875                      | 7.7270    | 102.3875                        | 0.00          |
| 20/02/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3974      | 4                             | 3974      | 4                               | 0.00          |
| 20/02/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3840      | 4                             | 3840      | 4                               | 0.00          |
| 20/02/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4109      | 4                             | 4109      | 4                               | 0.00          |
| 20/02/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2612      | 3                             | 2612      | 3                               | 0.00          |
| 20/02/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2804      | 3                             | 2804      | 3                               | 0.00          |
| 20/02/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2707      | 3                             | 2707      | 3                               | 0.00          |
| 20/02/2012 | R206 On 03-May-12      |        |              | Bond Future | 6.01      | 104.6813                      | 6.0060    | 104.6813                        | 300.00        |
| 20/02/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2366      | 2                             | 2366      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2444      | 2                             | 2444      | 2                               | 0.00          |
| 20/02/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2288      | 2                             | 2288      | 2                               | 0.00          |
| 20/02/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R206 On 02-August-12   |        |              | Bond Future | 6.00      | 102.4816                      | 6.0030    | 102.4816                        | 0.00          |
| 20/02/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1744      | 2                             | 1744      | 2                               | 0.00          |
| 20/02/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1682      | 2                             | 1682      | 2                               | 0.00          |
| 20/02/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1806      | 2                             | 1806      | 2                               | 0.00          |
| 20/02/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 20/02/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 51        | 0                             | 51        | 0                               | 0.00          |
| 20/02/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 20/02/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.93      | 104.0709                      | 5.9330    | 104.0709                        | 0.00          |
| 20/02/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 532       | 1                             | 532       | 1                               | 0.00          |
| 20/02/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 501       | 0                             | 501       | 0                               | 0.00          |
| 20/02/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 564       | 1                             | 564       | 1                               | 0.00          |
| 20/02/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 430       | 0                             | 430       | 0                               | 0.00          |
| 20/02/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 481       | 0                             | 481       | 0                               | 0.00          |
| 20/02/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 455       | 0                             | 455       | 0                               | 0.00          |
| 20/02/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.73      | 102.1295                      | 5.7310    | 102.1295                        | 0.00          |
| 20/02/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 587       | 1                             | 587       | 1                               | 0.00          |
| 20/02/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 614       | 1                             | 614       | 1                               | 0.00          |
| 20/02/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 561       | 1                             | 561       | 1                               | 0.00          |
| 20/02/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 365       | 0                             | 365       | 0                               | 0.00          |
| 20/02/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 328       | 0                             | 328       | 0                               | 0.00          |
| 20/02/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 346       | 0                             | 346       | 0                               | 0.00          |
| 20/02/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.76      | 99.2924                       | 7.7640    | 99.2924                         | 24,915.00     |
| 20/02/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5464      | 5                             | 5464      | 5                               | 0.00          |
| 20/02/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5705      | 6                             | 5705      | 6                               | 0.00          |
| 20/02/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5222      | 5                             | 5222      | 5                               | 0.00          |
| 20/02/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 691       | 1                             | 691       | 1                               | 2,400.00      |
| 20/02/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1115      | 1                             | 1115      | 1                               | 800.00        |
| 20/02/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2185      | 2                             | 2185      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3380      | 3                             | 3380      | 3                               | 0.00          |
| 20/02/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 433       | 0                             | 433       | 0                               | 2,400.00      |
| 20/02/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 873       | 1                             | 873       | 1                               | 800.00        |
| 20/02/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1757      | 2                             | 1757      | 2                               | 0.00          |
| 20/02/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 148       | 0                             | 148       | 0                               | 0.00          |
| 20/02/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2471      | 3                             | 2471      | 3                               | 0.00          |
| 20/02/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 20/02/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 129       | 0                             | 129       | 0                               | 0.00          |
| 20/02/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.84      | 97.1349                       | 7.8410    | 97.1349                         | 0.00          |
| 20/02/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5759      | 6                             | 5759      | 6                               | 0.00          |
| 20/02/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5957      | 6                             | 5957      | 6                               | 0.00          |
| 20/02/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5563      | 6                             | 5563      | 6                               | 0.00          |
| 20/02/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1025      | 1                             | 1025      | 1                               | 0.00          |
| 20/02/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 909       | 1                             | 909       | 1                               | 0.00          |
| 20/02/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 966       | 1                             | 966       | 1                               | 0.00          |
| 20/02/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.91      | 98.6410                       | 7.9080    | 98.6410                         | 0.00          |
| 20/02/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4228      | 4                             | 4228      | 4                               | 0.00          |
| 20/02/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4384      | 4                             | 4384      | 4                               | 0.00          |
| 20/02/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4074      | 4                             | 4074      | 4                               | 0.00          |
| 20/02/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2545      | 3                             | 2545      | 3                               | 0.00          |
| 20/02/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2339      | 2                             | 2339      | 2                               | 0.00          |
| 20/02/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2441      | 2                             | 2441      | 2                               | 0.00          |
| 20/02/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.97      | 96.7307                       | 7.9740    | 96.7307                         | 0.00          |
| 20/02/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4464      | 4                             | 4464      | 4                               | 0.00          |
| 20/02/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4319      | 4                             | 4319      | 4                               | 0.00          |
| 20/02/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4610      | 5                             | 4610      | 5                               | 0.00          |
| 20/02/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2959      | 3                             | 2959      | 3                               | 0.00          |
| 20/02/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3171      | 3                             | 3171      | 3                               | 0.00          |
| 20/02/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3064      | 3                             | 3064      | 3                               | 0.00          |
| 20/02/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.85      | 93.7231                       | 7.8470    | 93.7231                         | 9,194.00      |
| 20/02/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6730      | 7                             | 6730      | 7                               | 0.00          |
| 20/02/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6991      | 7                             | 6991      | 7                               | 0.00          |
| 20/02/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6468      | 6                             | 6468      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 683       | 1                             | 683       | 1                               | 3,000.00      |
| 20/02/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 1117      | 1                             | 1117      | 1                               | 1,000.00      |
| 20/02/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2219      | 2                             | 2219      | 2                               | 0.00          |
| 20/02/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3478      | 3                             | 3478      | 3                               | 0.00          |
| 20/02/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 502       | 1                             | 502       | 1                               | 3,000.00      |
| 20/02/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 1003      | 1                             | 1003      | 1                               | 1,000.00      |
| 20/02/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2010      | 2                             | 2010      | 2                               | 0.00          |
| 20/02/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 20/02/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2809      | 3                             | 2809      | 3                               | 0.00          |
| 20/02/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 20/02/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 83        | 0                             | 83        | 0                               | 0.00          |
| 20/02/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.92      | 95.1276                       | 7.9170    | 95.1276                         | 0.00          |
| 20/02/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5927      | 6                             | 5927      | 6                               | 0.00          |
| 20/02/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5722      | 6                             | 5722      | 6                               | 0.00          |
| 20/02/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6135      | 6                             | 6135      | 6                               | 0.00          |
| 20/02/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1109      | 1                             | 1109      | 1                               | 0.00          |
| 20/02/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1247      | 1                             | 1247      | 1                               | 0.00          |
| 20/02/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1176      | 1                             | 1176      | 1                               | 0.00          |
| 20/02/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.98      | 93.2051                       | 7.9820    | 93.2051                         | 0.00          |
| 20/02/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4390      | 4                             | 4390      | 4                               | 0.00          |
| 20/02/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4228      | 4                             | 4228      | 4                               | 0.00          |
| 20/02/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4555      | 5                             | 4555      | 5                               | 0.00          |
| 20/02/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2748      | 3                             | 2748      | 3                               | 0.00          |
| 20/02/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2985      | 3                             | 2985      | 3                               | 0.00          |
| 20/02/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2865      | 3                             | 2865      | 3                               | 0.00          |
| 20/02/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.05      | 94.8379                       | 8.0450    | 94.8379                         | 0.00          |
| 20/02/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3965      | 4                             | 3965      | 4                               | 0.00          |
| 20/02/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4109      | 4                             | 4109      | 4                               | 0.00          |
| 20/02/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3828      | 4                             | 3828      | 4                               | 0.00          |
| 20/02/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4362      | 4                             | 4362      | 4                               | 0.00          |
| 20/02/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4081      | 4                             | 4081      | 4                               | 0.00          |
| 20/02/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4217      | 4                             | 4217      | 4                               | 0.00          |
| 20/02/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.74      | 75.7259                       | 8.7380    | 75.7259                         | 2,042.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3435      | 3                             | 3435      | 3                               | 0.00          |
| 20/02/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 3193      | 3                             | 3193      | 3                               | 0.00          |
| 20/02/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3686      | 4                             | 3686      | 4                               | 0.00          |
| 20/02/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1263      | 1                             | 1263      | 1                               | 0.00          |
| 20/02/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1533      | 2                             | 1533      | 2                               | 0.00          |
| 20/02/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1392      | 1                             | 1392      | 1                               | 0.00          |
| 20/02/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.80      | 76.8589                       | 8.8010    | 76.8589                         | 0.00          |
| 20/02/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6222      | 6                             | 6222      | 6                               | 0.00          |
| 20/02/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6452      | 6                             | 6452      | 6                               | 0.00          |
| 20/02/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5995      | 6                             | 5995      | 6                               | 0.00          |
| 20/02/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2955      | 3                             | 2955      | 3                               | 0.00          |
| 20/02/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2681      | 3                             | 2681      | 3                               | 0.00          |
| 20/02/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2815      | 3                             | 2815      | 3                               | 0.00          |
| 20/02/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.86      | 74.9010                       | 8.8610    | 74.9010                         | 0.00          |
| 20/02/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5888      | 6                             | 5888      | 6                               | 0.00          |
| 20/02/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 6091      | 6                             | 6091      | 6                               | 0.00          |
| 20/02/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5693      | 6                             | 5693      | 6                               | 0.00          |
| 20/02/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5005      | 5                             | 5005      | 5                               | 0.00          |
| 20/02/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4643      | 5                             | 4643      | 5                               | 0.00          |
| 20/02/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4819      | 5                             | 4819      | 5                               | 0.00          |
| 20/02/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.92      | 76.2185                       | 8.9200    | 76.2185                         | 0.00          |
| 20/02/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6559      | 7                             | 6559      | 7                               | 0.00          |
| 20/02/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6370      | 6                             | 6370      | 6                               | 0.00          |
| 20/02/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6755      | 7                             | 6755      | 7                               | 0.00          |
| 20/02/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5765      | 6                             | 5765      | 6                               | 0.00          |
| 20/02/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6140      | 6                             | 6140      | 6                               | 0.00          |
| 20/02/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5948      | 6                             | 5948      | 6                               | 0.00          |
| 20/02/2012 | R210 On 03-May-12      |        |              | Bond Future | 139.24    | 139.2452                      | 139.2421  | 139.2452                        | 840.00        |
| 20/02/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 20/02/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 20/02/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 20/02/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R211 On 03-May-12      |        |              | Bond Future | 118.40    | 118.4062                      | 118.3988  | 118.4062                        | 480.00        |
| 20/02/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 199       | 0                             | 199       | 0                               | 0.00          |
| 20/02/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 249       | 0                             | 249       | 0                               | 0.00          |
| 20/02/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 149       | 0                             | 149       | 0                               | 0.00          |
| 20/02/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R212 On 03-May-12      |        |              | Bond Future | 115.96    | 115.8576                      | 115.9550  | 115.8576                        | 2,842.00      |
| 20/02/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 655       | 1                             | 655       | 1                               | 0.00          |
| 20/02/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 605       | 1                             | 605       | 1                               | 0.00          |
| 20/02/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 705       | 1                             | 705       | 1                               | 0.00          |
| 20/02/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/02/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.69      | 85.6878                       | 8.6860    | 85.6878                         | 995.00        |
| 20/02/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 5143      | 5                             | 5143      | 5                               | 0.00          |
| 20/02/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5438      | 5                             | 5438      | 5                               | 0.00          |
| 20/02/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4852      | 5                             | 4852      | 5                               | 0.00          |
| 20/02/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 831       | 1                             | 831       | 1                               | 0.00          |
| 20/02/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 668       | 1                             | 668       | 1                               | 0.00          |
| 20/02/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 746       | 1                             | 746       | 1                               | 0.00          |
| 20/02/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.75      | 86.9725                       | 8.7520    | 86.9725                         | 0.00          |
| 20/02/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6593      | 7                             | 6593      | 7                               | 0.00          |
| 20/02/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6833      | 7                             | 6833      | 7                               | 0.00          |
| 20/02/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6355      | 6                             | 6355      | 6                               | 0.00          |
| 20/02/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2881      | 3                             | 2881      | 3                               | 0.00          |
| 20/02/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2613      | 3                             | 2613      | 3                               | 0.00          |
| 20/02/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2744      | 3                             | 2744      | 3                               | 0.00          |
| 20/02/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.82      | 84.7797                       | 8.8170    | 84.7797                         | 0.00          |
| 20/02/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 6112      | 6                             | 6112      | 6                               | 0.00          |
| 20/02/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6322      | 6                             | 6322      | 6                               | 0.00          |
| 20/02/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5909      | 6                             | 5909      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 4868      | 5                             | 4868      | 5                               | 0.00          |
| 20/02/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4512      | 5                             | 4512      | 5                               | 0.00          |
| 20/02/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4685      | 5                             | 4685      | 5                               | 0.00          |
| 20/02/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.88      | 86.2643                       | 8.8840    | 86.2643                         | 0.00          |
| 20/02/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 6725      | 7                             | 6725      | 7                               | 0.00          |
| 20/02/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 6927      | 7                             | 6927      | 7                               | 0.00          |
| 20/02/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 6530      | 6                             | 6530      | 6                               | 0.00          |
| 20/02/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 6019      | 6                             | 6019      | 6                               | 0.00          |
| 20/02/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 5649      | 6                             | 5649      | 6                               | 0.00          |
| 20/02/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 5829      | 6                             | 5829      | 6                               | 0.00          |