



# Derivatives Monthly Statistics Report

For April 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 424.55    | 423.4380                      | 424.5490  | 423.4380                        | 16.00         |
| 02/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 430.65    | 429.5270                      | 430.6480  | 429.5270                        | 0.00          |
| 02/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 385.67    | 384.7940                      | 385.6690  | 384.7940                        | 899.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 391.21    | 390.3270                      | 391.2100  | 390.3270                        | 118.00        |
| 02/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 02/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.67      | 7.6941                        | 7.6662    | 7.6941                          | 0.00          |
| 02/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 16        | 0                             | 16        | 0                               | 0.00          |
| 02/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 19        | 0                             | 19        | 0                               | 0.00          |
| 02/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 13        | 0                             | 13        | 0                               | 0.00          |
| 02/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 497       | 0                             | 497       | 0                               | 0.00          |
| 02/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 403       | 0                             | 403       | 0                               | 0.00          |
| 02/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 450       | 0                             | 450       | 0                               | 0.00          |
| 02/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.04      | 0.0433                        | 0.0356    | 0.0433                          | 12,500.00     |
| 02/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.08      | 0.0919                        | 0.0832    | 0.0919                          | 5,670.00      |
| 02/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.17      | 0.1724                        | 0.1731    | 0.1724                          | 8,000.00      |
| 02/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.03      | 0.0310                        | 0.0317    | 0.0310                          | 8,000.00      |
| 02/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.10      | 0.1150                        | 0.1040    | 0.1150                          | 16,000.00     |
| 02/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0167                        | 0.0148    | 0.0167                          | 16,000.00     |
| 02/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 02/04/2012 | GOVI On 03-May-12       |        |              | GOVI                   | 386.65    | 385.7980                      | 386.6450  | 385.7980                        | 201.00        |
| 02/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI                   | 46450     | 4                             | 46450     | 4                               | 0.00          |
| 02/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI                   | 46350     | 4                             | 46350     | 4                               | 0.00          |
| 02/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI                   | 46550     | 4                             | 46550     | 4                               | 0.00          |
| 02/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 392.20    | 391.3460                      | 392.2000  | 391.3460                        | 0.00          |
| 02/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 22000     | 1                             | 22000     | 1                               | 0.00          |
| 02/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 21900     | 1                             | 21900     | 1                               | 0.00          |
| 02/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 22100     | 1                             | 22100     | 1                               | 0.00          |
| 02/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 02/04/2012 | IGOV On 03-May-12       |        |              | Index Future           | 172.42    | 171.0910                      | 172.4220  | 171.0910                        | 550.00        |
| 02/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 174.90    | 173.5520                      | 174.8990  | 173.5520                        | 0.00          |
| 02/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 463.90    | 463.9020                      | 463.9020  | 463.9020                        | 0.00          |
| 02/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 470.53    | 470.5320                      | 470.5320  | 470.5320                        | 152.00        |
| 02/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 02/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 02/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 02/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 02/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 02/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 02/04/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 02/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 0.00          |
| 02/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3600                       | 5.6400    | 94.3600                         | 2,890.00      |
| 02/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.67      | 94.3300                       | 5.6700    | 94.3300                         | 0.00          |
| 02/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.68      | 94.3100                       | 5.6800    | 94.3100                         | 0.00          |
| 02/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.73      | 94.2600                       | 5.7300    | 94.2600                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.85      | 94.1400                       | 5.8500    | 94.1400                         | 840.00        |
| 02/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.04      | 93.9300                       | 6.0400    | 93.9300                         | 790.00        |
| 02/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.24      | 93.7300                       | 6.2400    | 93.7300                         | 500.00        |
| 02/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.44      | 93.5300                       | 6.4400    | 93.5300                         | 1,700.00      |
| 02/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.65      | 93.3200                       | 6.6500    | 93.3200                         | 1,500.00      |
| 02/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.86      | 93.1100                       | 6.8600    | 93.1100                         | 0.00          |
| 02/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.70      | 121.9948                      | 6.6990    | 121.9948                        | 12,679.00     |
| 02/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5021      | 5                             | 5021      | 5                               | 0.00          |
| 02/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5179      | 5                             | 5179      | 5                               | 0.00          |
| 02/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4864      | 5                             | 4864      | 5                               | 0.00          |
| 02/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 46        | 0                             | 46        | 0                               | 1,500.00      |
| 02/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 196       | 0                             | 196       | 0                               | 1,500.00      |
| 02/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 2159      | 2                             | 2159      | 2                               | 0.00          |
| 02/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 546       | 1                             | 546       | 1                               | 1,500.00      |
| 02/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 377       | 0                             | 377       | 0                               | 1,500.00      |
| 02/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 18        | 0                             | 18        | 0                               | 1,500.00      |
| 02/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 860       | 1                             | 860       | 1                               | 1,500.00      |
| 02/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 1         | 0                             | 1         | 0                               | 0.00          |
| 02/04/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1551      | 2                             | 1551      | 2                               | 0.00          |
| 02/04/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.78      | 123.7515                      | 6.7800    | 123.7515                        | 0.00          |
| 02/04/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 3806      | 4                             | 3806      | 4                               | 0.00          |
| 02/04/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 3672      | 4                             | 3672      | 4                               | 0.00          |
| 02/04/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 3940      | 4                             | 3940      | 4                               | 0.00          |
| 02/04/2012 | R157 On 02-August-12    | 8.05   | Put          | Bond Future            | 115       | 0                             | 115       | 0                               | 0.00          |
| 02/04/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 142       | 0                             | 142       | 0                               | 0.00          |
| 02/04/2012 | R157 On 02-August-12    | 8.00   | Put          | Bond Future            | 128       | 0                             | 128       | 0                               | 0.00          |
| 02/04/2012 | R157 On 01-November-12  |        |              | Bond Future            | 6.84      | 118.8552                      | 6.8370    | 118.8552                        | 0.00          |
| 02/04/2012 | R157 On 01-November-12  | 7.00   | Call         | Bond Future            | 1563      | 2                             | 1563      | 2                               | 0.00          |
| 02/04/2012 | R157 On 01-November-12  | 6.95   | Call         | Bond Future            | 1485      | 1                             | 1485      | 1                               | 0.00          |
| 02/04/2012 | R157 On 01-November-12  | 7.05   | Call         | Bond Future            | 1646      | 2                             | 1646      | 2                               | 0.00          |
| 02/04/2012 | R157 On 01-November-12  | 7.05   | Put          | Bond Future            | 1046      | 1                             | 1046      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1166      | 1                             | 1166      | 1                               | 0.00          |
| 02/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1103      | 1                             | 1103      | 1                               | 0.00          |
| 02/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.90      | 120.8842                      | 6.8960    | 120.8842                        | 0.00          |
| 02/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1271      | 1                             | 1271      | 1                               | 0.00          |
| 02/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1332      | 1                             | 1332      | 1                               | 0.00          |
| 02/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1211      | 1                             | 1211      | 1                               | 0.00          |
| 02/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1714      | 2                             | 1714      | 2                               | 0.00          |
| 02/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1578      | 2                             | 1578      | 2                               | 0.00          |
| 02/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1645      | 2                             | 1645      | 2                               | 0.00          |
| 02/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.37      | 121.4888                      | 8.3660    | 121.4888                        | 29,842.00     |
| 02/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 5915      | 6                             | 5915      | 6                               | 0.00          |
| 02/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 6318      | 6                             | 6318      | 6                               | 0.00          |
| 02/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 5516      | 5                             | 5516      | 5                               | 0.00          |
| 02/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 278       | 0                             | 278       | 0                               | 2,250.00      |
| 02/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 4738      | 5                             | 4738      | 5                               | 0.00          |
| 02/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 967       | 1                             | 967       | 1                               | 750.00        |
| 02/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 2344      | 2                             | 2344      | 2                               | 0.00          |
| 02/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1094      | 1                             | 1094      | 1                               | 750.00        |
| 02/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 313       | 0                             | 313       | 0                               | 2,250.00      |
| 02/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 2542      | 3                             | 2542      | 3                               | 0.00          |
| 02/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 207       | 0                             | 207       | 0                               | 0.00          |
| 02/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 4777      | 5                             | 4777      | 5                               | 0.00          |
| 02/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 134       | 0                             | 134       | 0                               | 0.00          |
| 02/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 167       | 0                             | 167       | 0                               | 0.00          |
| 02/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.45      | 117.9459                      | 8.4460    | 117.9459                        | 630.00        |
| 02/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 5718      | 6                             | 5718      | 6                               | 0.00          |
| 02/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 5994      | 6                             | 5994      | 6                               | 0.00          |
| 02/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 3326      | 3                             | 3326      | 3                               | 8,750.00      |
| 02/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 5236      | 5                             | 5236      | 5                               | 0.00          |
| 02/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5448      | 5                             | 5448      | 5                               | 0.00          |
| 02/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1441      | 1                             | 1441      | 1                               | 276.00        |
| 02/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1690      | 2                             | 1690      | 2                               | 43.00         |
| 02/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 5773      | 6                             | 5773      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 2929      | 3                             | 2929      | 3                               | 43.00         |
| 02/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8266      | 9                             | 8266      | 9                               | 0.00          |
| 02/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3140      | 3                             | 3140      | 3                               | 0.00          |
| 02/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5153      | 5                             | 5153      | 5                               | 0.00          |
| 02/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3287      | 3                             | 3287      | 3                               | 276.00        |
| 02/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9019      | 9                             | 9019      | 9                               | 0.00          |
| 02/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 2795      | 3                             | 2795      | 3                               | 0.00          |
| 02/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 2963      | 3                             | 2963      | 3                               | 0.00          |
| 02/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.52      | 119.7634                      | 8.5150    | 119.7634                        | 0.00          |
| 02/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 6538      | 6                             | 6538      | 6                               | 0.00          |
| 02/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 6792      | 7                             | 6792      | 7                               | 0.00          |
| 02/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 6294      | 6                             | 6294      | 6                               | 0.00          |
| 02/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4637      | 5                             | 4637      | 5                               | 0.00          |
| 02/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4253      | 4                             | 4253      | 4                               | 0.00          |
| 02/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4439      | 5                             | 4439      | 5                               | 0.00          |
| 02/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.59      | 116.5150                      | 8.5890    | 116.5150                        | 0.00          |
| 02/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6089      | 6                             | 6089      | 6                               | 0.00          |
| 02/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6303      | 6                             | 6303      | 6                               | 0.00          |
| 02/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 5877      | 6                             | 5877      | 6                               | 0.00          |
| 02/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7120      | 7                             | 7120      | 7                               | 0.00          |
| 02/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6650      | 7                             | 6650      | 7                               | 0.00          |
| 02/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6883      | 7                             | 6883      | 7                               | 0.00          |
| 02/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.29    | 215.2887                      | 215.2945  | 215.2887                        | 0.00          |
| 02/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 295       | 0                             | 295       | 0                               | 0.00          |
| 02/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 245       | 0                             | 245       | 0                               | 0.00          |
| 02/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 345       | 0                             | 345       | 0                               | 0.00          |
| 02/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 256.65    | 256.6302                      | 256.6545  | 256.6302                        | 1,019.00      |
| 02/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 5655      | 6                             | 5655      | 6                               | 0.00          |
| 02/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 5605      | 6                             | 5605      | 6                               | 0.00          |
| 02/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 5705      | 6                             | 5705      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.01      | 109.8086                      | 6.0060    | 109.8086                        | 1,658.00      |
| 02/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4235      | 4                             | 4235      | 4                               | 0.00          |
| 02/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4353      | 4                             | 4353      | 4                               | 0.00          |
| 02/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4116      | 4                             | 4116      | 4                               | 0.00          |
| 02/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.03      | 106.9804                      | 6.0280    | 106.9804                        | 0.00          |
| 02/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3292      | 3                             | 3292      | 3                               | 0.00          |
| 02/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3187      | 3                             | 3187      | 3                               | 0.00          |
| 02/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3397      | 3                             | 3397      | 3                               | 0.00          |
| 02/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 02/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 02/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 27        | 0                             | 27        | 0                               | 0.00          |
| 02/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.00      | 108.6341                      | 5.9970    | 108.6341                        | 0.00          |
| 02/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1449      | 1                             | 1449      | 1                               | 0.00          |
| 02/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1379      | 1                             | 1379      | 1                               | 0.00          |
| 02/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1520      | 1                             | 1520      | 1                               | 0.00          |
| 02/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 402       | 0                             | 402       | 0                               | 0.00          |
| 02/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 462       | 0                             | 462       | 0                               | 0.00          |
| 02/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 431       | 0                             | 431       | 0                               | 0.00          |
| 02/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.93      | 106.0733                      | 5.9330    | 106.0733                        | 0.00          |
| 02/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1200      | 1                             | 1200      | 1                               | 0.00          |
| 02/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1144      | 1                             | 1144      | 1                               | 0.00          |
| 02/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1256      | 1                             | 1256      | 1                               | 0.00          |
| 02/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 602       | 1                             | 602       | 1                               | 0.00          |
| 02/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 668       | 1                             | 668       | 1                               | 0.00          |
| 02/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 635       | 1                             | 635       | 1                               | 0.00          |
| 02/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 190.01    | 189.9933                      | 190.0129  | 189.9933                        | 36,952.00     |
| 02/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 13        | 0                             | 13        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 02/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 02/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.27      | 105.3434                      | 7.2680    | 105.3434                        | 3,524.00      |
| 02/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6396      | 6                             | 6396      | 6                               | 0.00          |
| 02/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6603      | 6                             | 6603      | 6                               | 0.00          |
| 02/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6188      | 6                             | 6188      | 6                               | 0.00          |
| 02/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 230       | 0                             | 230       | 0                               | 4,200.00      |
| 02/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 441       | 0                             | 441       | 0                               | 1,400.00      |
| 02/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1163      | 1                             | 1163      | 1                               | 0.00          |
| 02/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2425      | 2                             | 2425      | 2                               | 0.00          |
| 02/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 71        | 0                             | 71        | 0                               | 4,200.00      |
| 02/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 350       | 0                             | 350       | 0                               | 1,400.00      |
| 02/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 972       | 1                             | 972       | 1                               | 0.00          |
| 02/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1441      | 2                             | 1441      | 2                               | 0.00          |
| 02/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.35      | 106.8585                      | 7.3530    | 106.8585                        | 0.00          |
| 02/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5105      | 5                             | 5105      | 5                               | 0.00          |
| 02/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5278      | 5                             | 5278      | 5                               | 0.00          |
| 02/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4929      | 5                             | 4929      | 5                               | 0.00          |
| 02/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 350       | 0                             | 350       | 0                               | 0.00          |
| 02/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 294       | 0                             | 294       | 0                               | 0.00          |
| 02/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 323       | 0                             | 323       | 0                               | 0.00          |
| 02/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.42      | 104.3516                      | 7.4230    | 104.3516                        | 0.00          |
| 02/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2924      | 3                             | 2924      | 3                               | 0.00          |
| 02/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3050      | 3                             | 3050      | 3                               | 0.00          |
| 02/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2801      | 3                             | 2801      | 3                               | 0.00          |
| 02/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1673      | 2                             | 1673      | 2                               | 0.00          |
| 02/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1519      | 2                             | 1519      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1594      | 2                             | 1594      | 2                               | 0.00          |
| 02/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.50      | 106.1332                      | 7.4990    | 106.1332                        | 0.00          |
| 02/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 985       | 1                             | 985       | 1                               | 0.00          |
| 02/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 935       | 1                             | 935       | 1                               | 0.00          |
| 02/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 02/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4810      | 5                             | 4810      | 5                               | 0.00          |
| 02/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5115      | 5                             | 5115      | 5                               | 0.00          |
| 02/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4962      | 5                             | 4962      | 5                               | 0.00          |
| 02/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.58      | 104.9926                      | 7.5800    | 104.9926                        | 3,396.00      |
| 02/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5869      | 6                             | 5869      | 6                               | 0.00          |
| 02/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6109      | 6                             | 6109      | 6                               | 0.00          |
| 02/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5628      | 5                             | 5628      | 5                               | 0.00          |
| 02/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 57        | 0                             | 57        | 0                               | 550.00        |
| 02/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1342      | 1                             | 1342      | 1                               | 0.00          |
| 02/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 463       | 1                             | 463       | 1                               | 550.00        |
| 02/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 02/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3130      | 3                             | 3130      | 3                               | 0.00          |
| 02/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 02/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 02/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.67      | 102.4715                      | 7.6680    | 102.4715                        | 0.00          |
| 02/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4762      | 5                             | 4762      | 5                               | 0.00          |
| 02/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4575      | 4                             | 4575      | 4                               | 0.00          |
| 02/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4952      | 5                             | 4952      | 5                               | 0.00          |
| 02/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 642       | 1                             | 642       | 1                               | 0.00          |
| 02/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 742       | 1                             | 742       | 1                               | 0.00          |
| 02/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 690       | 1                             | 690       | 1                               | 0.00          |
| 02/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.74      | 104.0579                      | 7.7410    | 104.0579                        | 0.00          |
| 02/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3330      | 3                             | 3330      | 3                               | 0.00          |
| 02/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3194      | 3                             | 3194      | 3                               | 0.00          |
| 02/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3473      | 3                             | 3473      | 3                               | 0.00          |
| 02/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 1990      | 2                             | 1990      | 2                               | 0.00          |
| 02/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2188      | 2                             | 2188      | 2                               | 0.00          |
| 02/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2085      | 2                             | 2085      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.82      | 101.7959                      | 7.8180    | 101.7959                        | 0.00          |
| 02/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3584      | 3                             | 3584      | 3                               | 0.00          |
| 02/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3715      | 4                             | 3715      | 4                               | 0.00          |
| 02/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3459      | 3                             | 3459      | 3                               | 0.00          |
| 02/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2847      | 3                             | 2847      | 3                               | 0.00          |
| 02/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2643      | 3                             | 2643      | 3                               | 0.00          |
| 02/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2742      | 3                             | 2742      | 3                               | 0.00          |
| 02/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.77      | 105.0586                      | 5.7670    | 105.0586                        | 890.00        |
| 02/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2752      | 3                             | 2752      | 3                               | 0.00          |
| 02/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2674      | 3                             | 2674      | 3                               | 0.00          |
| 02/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2830      | 3                             | 2830      | 3                               | 0.00          |
| 02/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.76      | 102.8060                      | 5.7600    | 102.8060                        | 0.00          |
| 02/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2043      | 2                             | 2043      | 2                               | 0.00          |
| 02/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2108      | 2                             | 2108      | 2                               | 0.00          |
| 02/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1977      | 2                             | 1977      | 2                               | 0.00          |
| 02/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 02/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 02/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 02/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.64      | 104.3958                      | 5.6430    | 104.3958                        | 0.00          |
| 02/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 677       | 1                             | 677       | 1                               | 0.00          |
| 02/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 716       | 1                             | 716       | 1                               | 0.00          |
| 02/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 640       | 1                             | 640       | 1                               | 0.00          |
| 02/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 286       | 0                             | 286       | 0                               | 0.00          |
| 02/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 247       | 0                             | 247       | 0                               | 0.00          |
| 02/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 266       | 0                             | 266       | 0                               | 0.00          |
| 02/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.41      | 102.4095                      | 5.4050    | 102.4095                        | 0.00          |
| 02/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 732       | 1                             | 732       | 1                               | 0.00          |
| 02/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 700       | 1                             | 700       | 1                               | 0.00          |
| 02/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 765       | 1                             | 765       | 1                               | 0.00          |
| 02/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 186       | 0                             | 186       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 210       | 0                             | 210       | 0                               | 0.00          |
| 02/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 197       | 0                             | 197       | 0                               | 0.00          |
| 02/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.79      | 98.9458                       | 7.7940    | 98.9458                         | 21,246.00     |
| 02/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 5181      | 5                             | 5181      | 5                               | 0.00          |
| 02/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5438      | 5                             | 5438      | 5                               | 0.00          |
| 02/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4924      | 5                             | 4924      | 5                               | 0.00          |
| 02/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 243       | 0                             | 243       | 0                               | 2,400.00      |
| 02/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2913      | 3                             | 2913      | 3                               | 0.00          |
| 02/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 560       | 1                             | 560       | 1                               | 800.00        |
| 02/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1600      | 2                             | 1600      | 2                               | 0.00          |
| 02/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 456       | 1                             | 456       | 1                               | 800.00        |
| 02/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 134       | 0                             | 134       | 0                               | 2,400.00      |
| 02/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1370      | 2                             | 1370      | 2                               | 0.00          |
| 02/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 02/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2191      | 2                             | 2191      | 2                               | 0.00          |
| 02/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 02/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 02/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.88      | 96.7279                       | 7.8830    | 96.7279                         | 0.00          |
| 02/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5317      | 5                             | 5317      | 5                               | 0.00          |
| 02/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5116      | 5                             | 5116      | 5                               | 0.00          |
| 02/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5520      | 5                             | 5520      | 5                               | 0.00          |
| 02/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 700       | 1                             | 700       | 1                               | 0.00          |
| 02/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 807       | 1                             | 807       | 1                               | 0.00          |
| 02/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 752       | 1                             | 752       | 1                               | 0.00          |
| 02/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.95      | 98.2246                       | 7.9530    | 98.2246                         | 0.00          |
| 02/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3852      | 4                             | 3852      | 4                               | 0.00          |
| 02/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3699      | 4                             | 3699      | 4                               | 0.00          |
| 02/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4008      | 4                             | 4008      | 4                               | 0.00          |
| 02/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2200      | 2                             | 2200      | 2                               | 0.00          |
| 02/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2408      | 3                             | 2408      | 3                               | 0.00          |
| 02/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2302      | 2                             | 2302      | 2                               | 0.00          |
| 02/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.03      | 96.2613                       | 8.0300    | 96.2613                         | 0.00          |
| 02/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4116      | 4                             | 4116      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4260      | 4                             | 4260      | 4                               | 0.00          |
| 02/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3978      | 4                             | 3978      | 4                               | 0.00          |
| 02/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3116      | 3                             | 3116      | 3                               | 0.00          |
| 02/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2895      | 3                             | 2895      | 3                               | 0.00          |
| 02/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3002      | 3                             | 3002      | 3                               | 0.00          |
| 02/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.86      | 93.4880                       | 7.8550    | 93.4880                         | 9,510.00      |
| 02/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6604      | 6                             | 6604      | 6                               | 0.00          |
| 02/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6877      | 7                             | 6877      | 7                               | 0.00          |
| 02/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 6330      | 6                             | 6330      | 6                               | 0.00          |
| 02/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 257       | 0                             | 257       | 0                               | 3,000.00      |
| 02/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3087      | 3                             | 3087      | 3                               | 0.00          |
| 02/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 590       | 1                             | 590       | 1                               | 1,000.00      |
| 02/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1691      | 2                             | 1691      | 2                               | 0.00          |
| 02/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 523       | 1                             | 523       | 1                               | 1,000.00      |
| 02/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 3,000.00      |
| 02/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 1531      | 2                             | 1531      | 2                               | 0.00          |
| 02/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 02/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2431      | 3                             | 2431      | 3                               | 0.00          |
| 02/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 02/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 02/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.93      | 94.8336                       | 7.9340    | 94.8336                         | 0.00          |
| 02/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5547      | 5                             | 5547      | 5                               | 0.00          |
| 02/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5762      | 6                             | 5762      | 6                               | 0.00          |
| 02/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5335      | 5                             | 5335      | 5                               | 0.00          |
| 02/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 02/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 836       | 1                             | 836       | 1                               | 0.00          |
| 02/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 896       | 1                             | 896       | 1                               | 0.00          |
| 02/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.00      | 92.9010                       | 8.0020    | 92.9010                         | 0.00          |
| 02/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4011      | 4                             | 4011      | 4                               | 0.00          |
| 02/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4178      | 4                             | 4178      | 4                               | 0.00          |
| 02/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3853      | 4                             | 3853      | 4                               | 0.00          |
| 02/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2725      | 3                             | 2725      | 3                               | 0.00          |
| 02/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2486      | 3                             | 2486      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2601      | 3                             | 2601      | 3                               | 0.00          |
| 02/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.07      | 94.4917                       | 8.0730    | 94.4917                         | 0.00          |
| 02/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3670      | 4                             | 3670      | 4                               | 0.00          |
| 02/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3536      | 3                             | 3536      | 3                               | 0.00          |
| 02/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3808      | 4                             | 3808      | 4                               | 0.00          |
| 02/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3937      | 4                             | 3937      | 4                               | 0.00          |
| 02/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4227      | 4                             | 4227      | 4                               | 0.00          |
| 02/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4079      | 4                             | 4079      | 4                               | 0.00          |
| 02/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.82      | 74.9454                       | 8.8220    | 74.9454                         | 2,998.00      |
| 02/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 2231      | 2                             | 2231      | 2                               | 0.00          |
| 02/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 2487      | 2                             | 2487      | 2                               | 0.00          |
| 02/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1990      | 2                             | 1990      | 2                               | 0.00          |
| 02/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 995       | 1                             | 995       | 1                               | 0.00          |
| 02/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 729       | 1                             | 729       | 1                               | 0.00          |
| 02/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 853       | 1                             | 853       | 1                               | 0.00          |
| 02/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.89      | 76.0261                       | 8.8920    | 76.0261                         | 0.00          |
| 02/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5180      | 5                             | 5180      | 5                               | 0.00          |
| 02/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4956      | 5                             | 4956      | 5                               | 0.00          |
| 02/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5408      | 5                             | 5408      | 5                               | 0.00          |
| 02/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2348      | 2                             | 2348      | 2                               | 0.00          |
| 02/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2627      | 3                             | 2627      | 3                               | 0.00          |
| 02/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2484      | 3                             | 2484      | 3                               | 0.00          |
| 02/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.96      | 74.0550                       | 8.9550    | 74.0550                         | 0.00          |
| 02/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5012      | 5                             | 5012      | 5                               | 0.00          |
| 02/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4825      | 5                             | 4825      | 5                               | 0.00          |
| 02/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5208      | 5                             | 5208      | 5                               | 0.00          |
| 02/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4486      | 5                             | 4486      | 5                               | 0.00          |
| 02/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4863      | 5                             | 4863      | 5                               | 0.00          |
| 02/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4668      | 5                             | 4668      | 5                               | 0.00          |
| 02/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.02      | 75.3219                       | 9.0220    | 75.3219                         | 0.00          |
| 02/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5675      | 6                             | 5675      | 6                               | 0.00          |
| 02/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5858      | 6                             | 5858      | 6                               | 0.00          |
| 02/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5495      | 5                             | 5495      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6043      | 6                             | 6043      | 6                               | 0.00          |
| 02/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5647      | 6                             | 5647      | 6                               | 0.00          |
| 02/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5842      | 6                             | 5842      | 6                               | 0.00          |
| 02/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 141.07    | 141.0582                      | 141.0727  | 141.0582                        | 890.00        |
| 02/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 2073      | 2                             | 2073      | 2                               | 0.00          |
| 02/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 2123      | 2                             | 2123      | 2                               | 0.00          |
| 02/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 2023      | 2                             | 2023      | 2                               | 0.00          |
| 02/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.25    | 119.0262                      | 119.2502  | 119.0262                        | 480.00        |
| 02/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 1050      | 1                             | 1050      | 1                               | 0.00          |
| 02/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 1000      | 1                             | 1000      | 1                               | 0.00          |
| 02/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 1100      | 1                             | 1100      | 1                               | 0.00          |
| 02/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 117.65    | 117.2324                      | 117.6475  | 117.2324                        | 3,252.00      |
| 02/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 2347      | 2                             | 2347      | 2                               | 0.00          |
| 02/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 2397      | 2                             | 2397      | 2                               | 0.00          |
| 02/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 2297      | 2                             | 2297      | 2                               | 0.00          |
| 02/04/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.72      | 85.2685                       | 8.7230    | 85.2685                         | 4,345.00      |
| 02/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 4361      | 4                             | 4361      | 4                               | 0.00          |
| 02/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4039      | 4                             | 4039      | 4                               | 0.00          |
| 02/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 4687      | 5                             | 4687      | 5                               | 0.00          |
| 02/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 217       | 0                             | 217       | 0                               | 0.00          |
| 02/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 317       | 0                             | 317       | 0                               | 0.00          |
| 02/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 264       | 0                             | 264       | 0                               | 0.00          |
| 02/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.80      | 86.4955                       | 8.7960    | 86.4955                         | 0.00          |
| 02/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 5733      | 6                             | 5733      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 5978      | 6                             | 5978      | 6                               | 0.00          |
| 02/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5492      | 5                             | 5492      | 5                               | 0.00          |
| 02/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2369      | 3                             | 2369      | 3                               | 0.00          |
| 02/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2109      | 2                             | 2109      | 2                               | 0.00          |
| 02/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2236      | 2                             | 2236      | 2                               | 0.00          |
| 02/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.86      | 84.2934                       | 8.8630    | 84.2934                         | 0.00          |
| 02/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5445      | 5                             | 5445      | 5                               | 0.00          |
| 02/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 5654      | 6                             | 5654      | 6                               | 0.00          |
| 02/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5245      | 5                             | 5245      | 5                               | 0.00          |
| 02/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 4567      | 5                             | 4567      | 5                               | 0.00          |
| 02/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4206      | 4                             | 4206      | 4                               | 0.00          |
| 02/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4380      | 5                             | 4380      | 5                               | 0.00          |
| 02/04/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.94      | 85.7309                       | 8.9360    | 85.7309                         | 0.00          |
| 02/04/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 6109      | 6                             | 6109      | 6                               | 0.00          |
| 02/04/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 6310      | 6                             | 6310      | 6                               | 0.00          |
| 02/04/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 5918      | 6                             | 5918      | 6                               | 0.00          |
| 02/04/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 5810      | 6                             | 5810      | 6                               | 0.00          |
| 02/04/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 5436      | 6                             | 5436      | 6                               | 0.00          |
| 02/04/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 5617      | 6                             | 5617      | 6                               | 0.00          |
| 02/04/2012 | R214 On 03-May-12      |        |              | Bond Future | 8.87      | 76.4248                       | 8.8710    | 76.4248                         | 1,500.00      |
| 02/04/2012 | R214 On 03-May-12      | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R214 On 03-May-12      | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R214 On 03-May-12      | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R214 On 03-May-12      | 8.79   | Put          | Bond Future | 668       | 1                             | 668       | 1                               | 0.00          |
| 02/04/2012 | R214 On 03-May-12      | 8.81   | Put          | Bond Future | 502       | 1                             | 502       | 1                               | 0.00          |
| 02/04/2012 | R214 On 03-May-12      | 8.80   | Put          | Bond Future | 585       | 1                             | 585       | 1                               | 0.00          |
| 02/04/2012 | R214 On 02-August-12   |        |              | Bond Future | 8.94      | 77.5218                       | 8.9390    | 77.5218                         | 0.00          |
| 02/04/2012 | R214 On 02-August-12   | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R214 On 02-August-12   | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R214 On 02-August-12   | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/04/2012 | R214 On 02-August-12   | 8.79   | Put          | Bond Future | 1220      | 1                             | 1220      | 1                               | 0.00          |
| 02/04/2012 | R214 On 02-August-12   | 8.81   | Put          | Bond Future | 1055      | 1                             | 1055      | 1                               | 0.00          |
| 02/04/2012 | R214 On 02-August-12   | 8.80   | Put          | Bond Future | 1138      | 1                             | 1138      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 422.99    | 424.5490                      | 422.9930  | 424.5490                        | 16.00         |
| 03/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 429.07    | 430.6480                      | 429.0650  | 430.6480                        | 0.00          |
| 03/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 384.19    | 385.6690                      | 384.1890  | 385.6690                        | 899.00        |
| 03/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 389.70    | 391.2100                      | 389.7040  | 391.2100                        | 118.00        |
| 03/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 03/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.69      | 7.6662                        | 7.6931    | 7.6662                          | 0.00          |
| 03/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 14        | 0                             | 14        | 0                               | 0.00          |
| 03/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 11        | 0                             | 11        | 0                               | 0.00          |
| 03/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 17        | 0                             | 17        | 0                               | 0.00          |
| 03/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 374       | 0                             | 374       | 0                               | 0.00          |
| 03/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 468       | 0                             | 468       | 0                               | 0.00          |
| 03/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 421       | 0                             | 421       | 0                               | 0.00          |
| 03/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.04      | 0.0356                        | 0.0386    | 0.0356                          | 12,500.00     |
| 03/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.09      | 0.0832                        | 0.0896    | 0.0832                          | 5,670.00      |
| 03/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.18      | 0.1731                        | 0.1799    | 0.1731                          | 8,000.00      |
| 03/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.03      | 0.0317                        | 0.0301    | 0.0317                          | 8,000.00      |
| 03/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.11      | 0.1040                        | 0.1089    | 0.1040                          | 16,000.00     |
| 03/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0148                        | 0.0147    | 0.0148                          | 16,000.00     |
| 03/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 03/04/2012 | GOVI On 03-May-12       |        |              | GOVI               | 385.24    | 386.6450                      | 385.2420  | 386.6450                        | 201.00        |
| 03/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 32420     | 5                             | 32420     | 5                               | 0.00          |
| 03/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 32320     | 5                             | 32320     | 5                               | 0.00          |
| 03/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 32520     | 5                             | 32520     | 5                               | 0.00          |
| 03/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | GOVI On 02-August-12    |        |              | GOVI               | 390.77    | 392.2000                      | 390.7720  | 392.2000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 7720      | 2                             | 7720      | 2                               | 0.00          |
| 03/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 7620      | 2                             | 7620      | 2                               | 0.00          |
| 03/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 7820      | 2                             | 7820      | 2                               | 0.00          |
| 03/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 03/04/2012 | IGOV On 03-May-12       |        |              | Index Future           | 172.97    | 172.4220                      | 172.9690  | 172.4220                        | 550.00        |
| 03/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 175.45    | 174.8990                      | 175.4520  | 174.8990                        | 0.00          |
| 03/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 463.90    | 463.9020                      | 463.9020  | 463.9020                        | 0.00          |
| 03/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 470.53    | 470.5320                      | 470.5320  | 470.5320                        | 152.00        |
| 03/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 03/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 03/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 03/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 03/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 03/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 03/04/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 03/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 0.00          |
| 03/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3600                       | 5.6400    | 94.3600                         | 2,890.00      |
| 03/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.66      | 94.3300                       | 5.6600    | 94.3300                         | 0.00          |
| 03/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.69      | 94.3200                       | 5.6900    | 94.3200                         | 0.00          |
| 03/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.74      | 94.2700                       | 5.7400    | 94.2700                         | 44,760.00     |
| 03/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.87      | 94.1500                       | 5.8700    | 94.1500                         | 840.00        |
| 03/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.05      | 93.9600                       | 6.0500    | 93.9600                         | 790.00        |
| 03/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.25      | 93.7600                       | 6.2500    | 93.7600                         | 500.00        |
| 03/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.45      | 93.5600                       | 6.4500    | 93.5600                         | 1,700.00      |
| 03/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.65      | 93.3500                       | 6.6500    | 93.3500                         | 1,500.00      |
| 03/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.87      | 93.1400                       | 6.8700    | 93.1400                         | 0.00          |
| 03/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.75      | 122.0845                      | 6.7450    | 122.0845                        | 12,679.00     |
| 03/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4868      | 5                             | 4868      | 5                               | 0.00          |
| 03/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5026      | 5                             | 5026      | 5                               | 0.00          |
| 03/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4711      | 5                             | 4711      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R157 On 03-May-12      | 6.25   | Call         | Bond Future | 32        | 0                             | 32        | 0                               | 1,500.00      |
| 03/04/2012 | R157 On 03-May-12      | 6.50   | Call         | Bond Future | 151       | 0                             | 151       | 0                               | 1,500.00      |
| 03/04/2012 | R157 On 03-May-12      | 6.75   | Call         | Bond Future | 457       | 1                             | 457       | 1                               | 1,500.00      |
| 03/04/2012 | R157 On 03-May-12      | 7.35   | Call         | Bond Future | 2010      | 2                             | 2010      | 2                               | 0.00          |
| 03/04/2012 | R157 On 03-May-12      | 7.35   | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 1,500.00      |
| 03/04/2012 | R157 On 03-May-12      | 6.75   | Put          | Bond Future | 440       | 0                             | 440       | 0                               | 1,500.00      |
| 03/04/2012 | R157 On 03-May-12      | 6.50   | Put          | Bond Future | 968       | 1                             | 968       | 1                               | 1,500.00      |
| 03/04/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1690      | 2                             | 1690      | 2                               | 0.00          |
| 03/04/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.83      | 123.8406                      | 6.8320    | 123.8406                        | 0.00          |
| 03/04/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3660      | 4                             | 3660      | 4                               | 0.00          |
| 03/04/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3528      | 4                             | 3528      | 4                               | 0.00          |
| 03/04/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3793      | 4                             | 3793      | 4                               | 0.00          |
| 03/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 127       | 0                             | 127       | 0                               | 0.00          |
| 03/04/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 158       | 0                             | 158       | 0                               | 0.00          |
| 03/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 142       | 0                             | 142       | 0                               | 0.00          |
| 03/04/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.90      | 118.9428                      | 6.8950    | 118.9428                        | 0.00          |
| 03/04/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1470      | 2                             | 1470      | 2                               | 0.00          |
| 03/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1550      | 2                             | 1550      | 2                               | 0.00          |
| 03/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1394      | 1                             | 1394      | 1                               | 0.00          |
| 03/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1239      | 1                             | 1239      | 1                               | 0.00          |
| 03/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1114      | 1                             | 1114      | 1                               | 0.00          |
| 03/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1174      | 1                             | 1174      | 1                               | 0.00          |
| 03/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.96      | 120.9763                      | 6.9630    | 120.9763                        | 0.00          |
| 03/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1190      | 1                             | 1190      | 1                               | 0.00          |
| 03/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1250      | 1                             | 1250      | 1                               | 0.00          |
| 03/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1134      | 1                             | 1134      | 1                               | 0.00          |
| 03/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1808      | 2                             | 1808      | 2                               | 0.00          |
| 03/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1667      | 2                             | 1667      | 2                               | 0.00          |
| 03/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1736      | 2                             | 1736      | 2                               | 0.00          |
| 03/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.44      | 121.7796                      | 8.4420    | 121.7796                        | 29,842.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 5260      | 6                             | 5260      | 6                               | 0.00          |
| 03/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 5652      | 6                             | 5652      | 6                               | 0.00          |
| 03/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 4873      | 6                             | 4873      | 6                               | 0.00          |
| 03/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 181       | 0                             | 181       | 0                               | 2,250.00      |
| 03/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 714       | 1                             | 714       | 1                               | 750.00        |
| 03/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 1896      | 2                             | 1896      | 2                               | 0.00          |
| 03/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 4123      | 5                             | 4123      | 5                               | 0.00          |
| 03/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 409       | 0                             | 409       | 0                               | 2,250.00      |
| 03/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1357      | 1                             | 1357      | 1                               | 750.00        |
| 03/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3000      | 3                             | 3000      | 3                               | 0.00          |
| 03/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 275       | 0                             | 275       | 0                               | 0.00          |
| 03/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5391      | 5                             | 5391      | 5                               | 0.00          |
| 03/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 180       | 0                             | 180       | 0                               | 0.00          |
| 03/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 223       | 0                             | 223       | 0                               | 0.00          |
| 03/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.53      | 118.2403                      | 8.5250    | 118.2403                        | 630.00        |
| 03/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 5261      | 6                             | 5261      | 6                               | 0.00          |
| 03/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 5526      | 6                             | 5526      | 6                               | 0.00          |
| 03/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 2994      | 3                             | 2994      | 3                               | 8,750.00      |
| 03/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 4800      | 5                             | 4800      | 5                               | 0.00          |
| 03/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5002      | 5                             | 5002      | 5                               | 0.00          |
| 03/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1256      | 1                             | 1256      | 1                               | 276.00        |
| 03/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1483      | 2                             | 1483      | 2                               | 43.00         |
| 03/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 5313      | 6                             | 5313      | 6                               | 0.00          |
| 03/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3194      | 3                             | 3194      | 3                               | 43.00         |
| 03/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8784      | 8                             | 8784      | 8                               | 0.00          |
| 03/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3419      | 3                             | 3419      | 3                               | 0.00          |
| 03/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5546      | 5                             | 5546      | 5                               | 0.00          |
| 03/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3576      | 3                             | 3576      | 3                               | 276.00        |
| 03/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9559      | 9                             | 9559      | 9                               | 0.00          |
| 03/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3052      | 3                             | 3052      | 3                               | 0.00          |
| 03/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3231      | 3                             | 3231      | 3                               | 0.00          |
| 03/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.60      | 120.0706                      | 8.5980    | 120.0706                        | 0.00          |
| 03/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 6096      | 7                             | 6096      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 5863      | 6                             | 5863      | 6                               | 0.00          |
| 03/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 6342      | 7                             | 6342      | 7                               | 0.00          |
| 03/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4551      | 4                             | 4551      | 4                               | 0.00          |
| 03/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4953      | 5                             | 4953      | 5                               | 0.00          |
| 03/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4744      | 4                             | 4744      | 4                               | 0.00          |
| 03/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.67      | 116.8162                      | 8.6740    | 116.8162                        | 0.00          |
| 03/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 5704      | 6                             | 5704      | 6                               | 0.00          |
| 03/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 5501      | 6                             | 5501      | 6                               | 0.00          |
| 03/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 5910      | 6                             | 5910      | 6                               | 0.00          |
| 03/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 7008      | 7                             | 7008      | 7                               | 0.00          |
| 03/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7495      | 7                             | 7495      | 7                               | 0.00          |
| 03/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7249      | 7                             | 7249      | 7                               | 0.00          |
| 03/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.33    | 215.2945                      | 215.3274  | 215.2945                        | 0.00          |
| 03/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 327       | 0                             | 327       | 0                               | 0.00          |
| 03/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 277       | 0                             | 277       | 0                               | 0.00          |
| 03/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 377       | 0                             | 377       | 0                               | 0.00          |
| 03/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 257.01    | 256.6545                      | 257.0119  | 256.6545                        | 1,044.00      |
| 03/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 6012      | 6                             | 6012      | 6                               | 0.00          |
| 03/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 5962      | 6                             | 5962      | 6                               | 0.00          |
| 03/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 6062      | 6                             | 6062      | 6                               | 0.00          |
| 03/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.06      | 109.8734                      | 6.0550    | 109.8734                        | 1,658.00      |
| 03/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4113      | 4                             | 4113      | 4                               | 0.00          |
| 03/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3994      | 4                             | 3994      | 4                               | 0.00          |
| 03/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4231      | 4                             | 4231      | 4                               | 0.00          |
| 03/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.08      | 107.0438                      | 6.0840    | 107.0438                        | 0.00          |
| 03/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3169      | 3                             | 3169      | 3                               | 0.00          |
| 03/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3065      | 3                             | 3065      | 3                               | 0.00          |
| 03/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3274      | 3                             | 3274      | 3                               | 0.00          |
| 03/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 27        | 0                             | 27        | 0                               | 0.00          |
| 03/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 03/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 03/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.06      | 108.6992                      | 6.0620    | 108.6992                        | 0.00          |
| 03/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1357      | 1                             | 1357      | 1                               | 0.00          |
| 03/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1427      | 2                             | 1427      | 2                               | 0.00          |
| 03/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1289      | 1                             | 1289      | 1                               | 0.00          |
| 03/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 504       | 0                             | 504       | 0                               | 0.00          |
| 03/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 441       | 0                             | 441       | 0                               | 0.00          |
| 03/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 472       | 0                             | 472       | 0                               | 0.00          |
| 03/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.01      | 106.1395                      | 6.0090    | 106.1395                        | 0.00          |
| 03/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1118      | 1                             | 1118      | 1                               | 0.00          |
| 03/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1172      | 1                             | 1172      | 1                               | 0.00          |
| 03/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1065      | 1                             | 1065      | 1                               | 0.00          |
| 03/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 725       | 1                             | 725       | 1                               | 0.00          |
| 03/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 654       | 1                             | 654       | 1                               | 0.00          |
| 03/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 689       | 1                             | 689       | 1                               | 0.00          |
| 03/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 191.31    | 190.0129                      | 191.3132  | 190.0129                        | 37,082.00     |
| 03/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 1313      | 0                             | 1313      | 0                               | 0.00          |
| 03/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 1363      | 0                             | 1363      | 0                               | 0.00          |
| 03/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 1263      | 0                             | 1263      | 0                               | 0.00          |
| 03/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.32      | 105.4869                      | 7.3190    | 105.4869                        | 3,524.00      |
| 03/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6167      | 6                             | 6167      | 6                               | 0.00          |
| 03/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6375      | 7                             | 6375      | 7                               | 0.00          |
| 03/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5960      | 6                             | 5960      | 6                               | 0.00          |
| 03/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 173       | 0                             | 173       | 0                               | 4,200.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2213      | 2                             | 2213      | 2                               | 0.00          |
| 03/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 350       | 0                             | 350       | 0                               | 1,400.00      |
| 03/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1001      | 1                             | 1001      | 1                               | 0.00          |
| 03/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 417       | 0                             | 417       | 0                               | 1,400.00      |
| 03/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 4,200.00      |
| 03/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1110      | 1                             | 1110      | 1                               | 0.00          |
| 03/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1612      | 1                             | 1612      | 1                               | 0.00          |
| 03/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.41      | 107.0000                      | 7.4070    | 107.0000                        | 0.00          |
| 03/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4902      | 5                             | 4902      | 5                               | 0.00          |
| 03/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5073      | 5                             | 5073      | 5                               | 0.00          |
| 03/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4729      | 5                             | 4729      | 5                               | 0.00          |
| 03/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 381       | 0                             | 381       | 0                               | 0.00          |
| 03/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 320       | 0                             | 320       | 0                               | 0.00          |
| 03/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 351       | 0                             | 351       | 0                               | 0.00          |
| 03/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.48      | 104.4908                      | 7.4810    | 104.4908                        | 0.00          |
| 03/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2777      | 3                             | 2777      | 3                               | 0.00          |
| 03/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2658      | 3                             | 2658      | 3                               | 0.00          |
| 03/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2900      | 3                             | 2900      | 3                               | 0.00          |
| 03/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1606      | 2                             | 1606      | 2                               | 0.00          |
| 03/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1768      | 2                             | 1768      | 2                               | 0.00          |
| 03/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1685      | 2                             | 1685      | 2                               | 0.00          |
| 03/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.56      | 106.2770                      | 7.5620    | 106.2770                        | 0.00          |
| 03/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 917       | 1                             | 917       | 1                               | 0.00          |
| 03/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 967       | 1                             | 967       | 1                               | 0.00          |
| 03/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 870       | 1                             | 870       | 1                               | 0.00          |
| 03/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5295      | 5                             | 5295      | 5                               | 0.00          |
| 03/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4985      | 5                             | 4985      | 5                               | 0.00          |
| 03/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5138      | 5                             | 5138      | 5                               | 0.00          |
| 03/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.63      | 105.1796                      | 7.6250    | 105.1796                        | 3,396.00      |
| 03/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5636      | 6                             | 5636      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5876      | 6                             | 5876      | 6                               | 0.00          |
| 03/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 40        | 0                             | 40        | 0                               | 550.00        |
| 03/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1178      | 1                             | 1178      | 1                               | 0.00          |
| 03/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5395      | 6                             | 5395      | 6                               | 0.00          |
| 03/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 03/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3346      | 3                             | 3346      | 3                               | 0.00          |
| 03/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 532       | 0                             | 532       | 0                               | 550.00        |
| 03/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 03/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 03/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.72      | 102.6620                      | 7.7160    | 102.6620                        | 0.00          |
| 03/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4568      | 5                             | 4568      | 5                               | 0.00          |
| 03/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4384      | 5                             | 4384      | 5                               | 0.00          |
| 03/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4755      | 5                             | 4755      | 5                               | 0.00          |
| 03/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 685       | 1                             | 685       | 1                               | 0.00          |
| 03/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 792       | 1                             | 792       | 1                               | 0.00          |
| 03/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 737       | 1                             | 737       | 1                               | 0.00          |
| 03/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.79      | 104.2465                      | 7.7920    | 104.2465                        | 0.00          |
| 03/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3181      | 3                             | 3181      | 3                               | 0.00          |
| 03/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3321      | 3                             | 3321      | 3                               | 0.00          |
| 03/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3048      | 3                             | 3048      | 3                               | 0.00          |
| 03/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2289      | 2                             | 2289      | 2                               | 0.00          |
| 03/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2085      | 2                             | 2085      | 2                               | 0.00          |
| 03/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2183      | 2                             | 2183      | 2                               | 0.00          |
| 03/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.87      | 101.9911                      | 7.8730    | 101.9911                        | 0.00          |
| 03/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3438      | 4                             | 3438      | 4                               | 0.00          |
| 03/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3316      | 3                             | 3316      | 3                               | 0.00          |
| 03/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3566      | 4                             | 3566      | 4                               | 0.00          |
| 03/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2749      | 3                             | 2749      | 3                               | 0.00          |
| 03/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2960      | 3                             | 2960      | 3                               | 0.00          |
| 03/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2851      | 3                             | 2851      | 3                               | 0.00          |
| 03/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.82      | 105.0844                      | 5.8180    | 105.0844                        | 890.00        |
| 03/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2669      | 3                             | 2669      | 3                               | 0.00          |
| 03/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2747      | 3                             | 2747      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2591      | 3                             | 2591      | 3                               | 0.00          |
| 03/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.82      | 102.8309                      | 5.8220    | 102.8309                        | 0.00          |
| 03/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1959      | 2                             | 1959      | 2                               | 0.00          |
| 03/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2024      | 2                             | 2024      | 2                               | 0.00          |
| 03/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1893      | 2                             | 1893      | 2                               | 0.00          |
| 03/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 03/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 03/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 03/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.72      | 104.4201                      | 5.7210    | 104.4201                        | 0.00          |
| 03/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 03/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 583       | 1                             | 583       | 1                               | 0.00          |
| 03/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 656       | 1                             | 656       | 1                               | 0.00          |
| 03/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 277       | 0                             | 277       | 0                               | 0.00          |
| 03/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 319       | 0                             | 319       | 0                               | 0.00          |
| 03/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 298       | 0                             | 298       | 0                               | 0.00          |
| 03/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.51      | 102.4347                      | 5.5090    | 102.4347                        | 0.00          |
| 03/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 667       | 1                             | 667       | 1                               | 0.00          |
| 03/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 698       | 1                             | 698       | 1                               | 0.00          |
| 03/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 636       | 1                             | 636       | 1                               | 0.00          |
| 03/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 240       | 0                             | 240       | 0                               | 0.00          |
| 03/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 212       | 0                             | 212       | 0                               | 0.00          |
| 03/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 226       | 0                             | 226       | 0                               | 0.00          |
| 03/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.85      | 99.1525                       | 7.8500    | 99.1525                         | 21,246.00     |
| 03/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4872      | 5                             | 4872      | 5                               | 0.00          |
| 03/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5128      | 5                             | 5128      | 5                               | 0.00          |
| 03/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4616      | 5                             | 4616      | 5                               | 0.00          |
| 03/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 179       | 0                             | 179       | 0                               | 2,400.00      |
| 03/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 441       | 1                             | 441       | 1                               | 800.00        |
| 03/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1376      | 2                             | 1376      | 2                               | 0.00          |
| 03/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2632      | 3                             | 2632      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 2,400.00      |
| 03/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 545       | 0                             | 545       | 0                               | 800.00        |
| 03/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1563      | 1                             | 1563      | 1                               | 0.00          |
| 03/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 03/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2440      | 2                             | 2440      | 2                               | 0.00          |
| 03/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 03/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 03/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.94      | 96.9339                       | 7.9410    | 96.9339                         | 0.00          |
| 03/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5064      | 5                             | 5064      | 5                               | 0.00          |
| 03/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4867      | 5                             | 4867      | 5                               | 0.00          |
| 03/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5263      | 6                             | 5263      | 6                               | 0.00          |
| 03/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 757       | 1                             | 757       | 1                               | 0.00          |
| 03/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 872       | 1                             | 872       | 1                               | 0.00          |
| 03/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 03/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.02      | 98.4351                       | 8.0150    | 98.4351                         | 0.00          |
| 03/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3653      | 4                             | 3653      | 4                               | 0.00          |
| 03/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3805      | 4                             | 3805      | 4                               | 0.00          |
| 03/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3504      | 4                             | 3504      | 4                               | 0.00          |
| 03/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2539      | 2                             | 2539      | 2                               | 0.00          |
| 03/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2323      | 2                             | 2323      | 2                               | 0.00          |
| 03/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2429      | 2                             | 2429      | 2                               | 0.00          |
| 03/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.10      | 96.4701                       | 8.0950    | 96.4701                         | 0.00          |
| 03/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3924      | 4                             | 3924      | 4                               | 0.00          |
| 03/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3790      | 4                             | 3790      | 4                               | 0.00          |
| 03/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4065      | 4                             | 4065      | 4                               | 0.00          |
| 03/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3031      | 3                             | 3031      | 3                               | 0.00          |
| 03/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3259      | 3                             | 3259      | 3                               | 0.00          |
| 03/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3141      | 3                             | 3141      | 3                               | 0.00          |
| 03/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.91      | 93.7110                       | 7.9120    | 93.7110                         | 9,510.00      |
| 03/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6262      | 7                             | 6262      | 7                               | 0.00          |
| 03/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6534      | 7                             | 6534      | 7                               | 0.00          |
| 03/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5989      | 6                             | 5989      | 6                               | 0.00          |
| 03/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 188       | 0                             | 188       | 0                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 462       | 1                             | 462       | 1                               | 1,000.00      |
| 03/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1449      | 2                             | 1449      | 2                               | 0.00          |
| 03/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 2781      | 3                             | 2781      | 3                               | 0.00          |
| 03/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 196       | 0                             | 196       | 0                               | 3,000.00      |
| 03/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 625       | 1                             | 625       | 1                               | 1,000.00      |
| 03/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 1747      | 2                             | 1747      | 2                               | 0.00          |
| 03/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 03/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2705      | 2                             | 2705      | 2                               | 0.00          |
| 03/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 03/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 03/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.99      | 95.0569                       | 7.9930    | 95.0569                         | 0.00          |
| 03/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5273      | 6                             | 5273      | 6                               | 0.00          |
| 03/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5484      | 6                             | 5484      | 6                               | 0.00          |
| 03/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5065      | 5                             | 5065      | 5                               | 0.00          |
| 03/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 03/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 904       | 1                             | 904       | 1                               | 0.00          |
| 03/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 969       | 1                             | 969       | 1                               | 0.00          |
| 03/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.06      | 93.1246                       | 8.0630    | 93.1246                         | 0.00          |
| 03/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3802      | 4                             | 3802      | 4                               | 0.00          |
| 03/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3648      | 4                             | 3648      | 4                               | 0.00          |
| 03/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3963      | 4                             | 3963      | 4                               | 0.00          |
| 03/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2621      | 2                             | 2621      | 2                               | 0.00          |
| 03/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2869      | 3                             | 2869      | 3                               | 0.00          |
| 03/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2741      | 3                             | 2741      | 3                               | 0.00          |
| 03/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.14      | 94.7149                       | 8.1370    | 94.7149                         | 0.00          |
| 03/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3487      | 4                             | 3487      | 4                               | 0.00          |
| 03/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3620      | 4                             | 3620      | 4                               | 0.00          |
| 03/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3357      | 4                             | 3357      | 4                               | 0.00          |
| 03/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4404      | 4                             | 4404      | 4                               | 0.00          |
| 03/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4105      | 4                             | 4105      | 4                               | 0.00          |
| 03/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4253      | 4                             | 4253      | 4                               | 0.00          |
| 03/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.90      | 75.1884                       | 8.9030    | 75.1884                         | 2,998.00      |
| 03/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 1813      | 2                             | 1813      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1598      | 2                             | 1598      | 2                               | 0.00          |
| 03/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 2045      | 2                             | 2045      | 2                               | 0.00          |
| 03/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 03/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1235      | 1                             | 1235      | 1                               | 0.00          |
| 03/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1067      | 1                             | 1067      | 1                               | 0.00          |
| 03/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.98      | 76.2736                       | 8.9770    | 76.2736                         | 0.00          |
| 03/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 4757      | 5                             | 4757      | 5                               | 0.00          |
| 03/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4542      | 5                             | 4542      | 5                               | 0.00          |
| 03/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 4975      | 5                             | 4975      | 5                               | 0.00          |
| 03/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2570      | 2                             | 2570      | 2                               | 0.00          |
| 03/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2868      | 3                             | 2868      | 3                               | 0.00          |
| 03/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2716      | 2                             | 2716      | 2                               | 0.00          |
| 03/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 9.04      | 74.3072                       | 9.0420    | 74.3072                         | 0.00          |
| 03/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4648      | 5                             | 4648      | 5                               | 0.00          |
| 03/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 4836      | 5                             | 4836      | 5                               | 0.00          |
| 03/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4469      | 5                             | 4469      | 5                               | 0.00          |
| 03/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5169      | 5                             | 5169      | 5                               | 0.00          |
| 03/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4776      | 4                             | 4776      | 4                               | 0.00          |
| 03/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4966      | 5                             | 4966      | 5                               | 0.00          |
| 03/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.11      | 75.5709                       | 9.1110    | 75.5709                         | 0.00          |
| 03/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5316      | 6                             | 5316      | 6                               | 0.00          |
| 03/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5142      | 5                             | 5142      | 5                               | 0.00          |
| 03/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5492      | 6                             | 5492      | 6                               | 0.00          |
| 03/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5949      | 6                             | 5949      | 6                               | 0.00          |
| 03/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6358      | 6                             | 6358      | 6                               | 0.00          |
| 03/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6151      | 6                             | 6151      | 6                               | 0.00          |
| 03/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 141.89    | 141.0727                      | 141.8884  | 141.0727                        | 925.00        |
| 03/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 2888      | 2                             | 2888      | 2                               | 0.00          |
| 03/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 2838      | 2                             | 2838      | 2                               | 0.00          |
| 03/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 2938      | 2                             | 2938      | 2                               | 0.00          |
| 03/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R210 On 03-May-12      | 139.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.29    | 119.2502                      | 119.2873  | 119.2502                        | 480.00        |
| 03/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 1087      | 1                             | 1087      | 1                               | 0.00          |
| 03/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 1137      | 1                             | 1137      | 1                               | 0.00          |
| 03/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 03/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 117.91    | 117.6475                      | 117.9065  | 117.6475                        | 3,252.00      |
| 03/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 2607      | 2                             | 2607      | 2                               | 0.00          |
| 03/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 2557      | 2                             | 2557      | 2                               | 0.00          |
| 03/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 2657      | 2                             | 2657      | 2                               | 0.00          |
| 03/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.79      | 85.5181                       | 8.7940    | 85.5181                         | 4,345.00      |
| 03/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3860      | 4                             | 3860      | 4                               | 0.00          |
| 03/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 4176      | 5                             | 4176      | 5                               | 0.00          |
| 03/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 3552      | 4                             | 3552      | 4                               | 0.00          |
| 03/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 400       | 0                             | 400       | 0                               | 0.00          |
| 03/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 276       | 0                             | 276       | 0                               | 0.00          |
| 03/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 333       | 0                             | 333       | 0                               | 0.00          |
| 03/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.87      | 86.7494                       | 8.8700    | 86.7494                         | 0.00          |
| 03/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 5336      | 6                             | 5336      | 6                               | 0.00          |
| 03/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 5572      | 6                             | 5572      | 6                               | 0.00          |
| 03/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5103      | 5                             | 5103      | 5                               | 0.00          |
| 03/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2565      | 2                             | 2565      | 2                               | 0.00          |
| 03/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2288      | 2                             | 2288      | 2                               | 0.00          |
| 03/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2424      | 2                             | 2424      | 2                               | 0.00          |
| 03/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.94      | 84.5517                       | 8.9400    | 84.5517                         | 0.00          |
| 03/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5100      | 5                             | 5100      | 5                               | 0.00          |
| 03/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 5302      | 6                             | 5302      | 6                               | 0.00          |
| 03/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 4908      | 5                             | 4908      | 5                               | 0.00          |
| 03/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 4830      | 5                             | 4830      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 4455      | 4                             | 4455      | 4                               | 0.00          |
| 03/04/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 4636      | 4                             | 4636      | 4                               | 0.00          |
| 03/04/2012 | R213 On 07-February-13  |        |              | Bond Future        | 9.02      | 85.9931                       | 9.0150    | 85.9931                         | 0.00          |
| 03/04/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 5772      | 6                             | 5772      | 6                               | 0.00          |
| 03/04/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 5967      | 6                             | 5967      | 6                               | 0.00          |
| 03/04/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 5588      | 6                             | 5588      | 6                               | 0.00          |
| 03/04/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 6087      | 6                             | 6087      | 6                               | 0.00          |
| 03/04/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5700      | 5                             | 5700      | 5                               | 0.00          |
| 03/04/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 5887      | 6                             | 5887      | 6                               | 0.00          |
| 03/04/2012 | R214 On 03-May-12       |        |              | Bond Future        | 8.95      | 76.6779                       | 8.9530    | 76.6779                         | 1,500.00      |
| 03/04/2012 | R214 On 03-May-12       | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R214 On 03-May-12       | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R214 On 03-May-12       | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R214 On 03-May-12       | 8.79   | Put          | Bond Future        | 1335      | 1                             | 1335      | 1                               | 0.00          |
| 03/04/2012 | R214 On 03-May-12       | 8.81   | Put          | Bond Future        | 1169      | 1                             | 1169      | 1                               | 0.00          |
| 03/04/2012 | R214 On 03-May-12       | 8.80   | Put          | Bond Future        | 1252      | 1                             | 1252      | 1                               | 0.00          |
| 03/04/2012 | R214 On 02-August-12    |        |              | Bond Future        | 9.02      | 77.7795                       | 9.0230    | 77.7795                         | 0.00          |
| 03/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 1894      | 1                             | 1894      | 1                               | 0.00          |
| 03/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 1728      | 1                             | 1728      | 1                               | 0.00          |
| 03/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 1811      | 1                             | 1811      | 1                               | 0.00          |
| 04/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 421.02    | 422.9930                      | 421.0160  | 422.9930                        | 16.00         |
| 04/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 427.05    | 429.0650                      | 427.0530  | 429.0650                        | 0.00          |
| 04/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 382.44    | 384.1890                      | 382.4380  | 384.1890                        | 899.00        |
| 04/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 387.92    | 389.7040                      | 387.9220  | 389.7040                        | 118.00        |
| 04/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 04/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.83      | 7.6931                        | 7.8330    | 7.6931                          | 0.00          |
| 04/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 27        | 0                             | 27        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 21        | 0                             | 21        | 0                               | 0.00          |
| 04/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 34        | 0                             | 34        | 0                               | 0.00          |
| 04/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 251       | 0                             | 251       | 0                               | 0.00          |
| 04/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 338       | 0                             | 338       | 0                               | 0.00          |
| 04/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 294       | 0                             | 294       | 0                               | 0.00          |
| 04/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.07      | 0.0386                        | 0.0657    | 0.0386                          | 12,500.00     |
| 04/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.12      | 0.0896                        | 0.1222    | 0.0896                          | 5,670.00      |
| 04/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.20      | 0.1799                        | 0.1989    | 0.1799                          | 8,000.00      |
| 04/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.02      | 0.0301                        | 0.0200    | 0.0301                          | 8,000.00      |
| 04/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.12      | 0.1089                        | 0.1228    | 0.1089                          | 16,000.00     |
| 04/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0147                        | 0.0110    | 0.0147                          | 16,000.00     |
| 04/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 04/04/2012 | GOVI On 03-May-12       |        |              | GOVI               | 383.53    | 385.2420                      | 383.5310  | 385.2420                        | 201.00        |
| 04/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 15310     | 3                             | 15310     | 3                               | 0.00          |
| 04/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 15210     | 3                             | 15210     | 3                               | 0.00          |
| 04/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 15410     | 3                             | 15410     | 3                               | 0.00          |
| 04/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | GOVI On 02-August-12    |        |              | GOVI               | 389.03    | 390.7720                      | 389.0300  | 390.7720                        | 0.00          |
| 04/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 0         | 1                             | 0         | 1                               | 0.00          |
| 04/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 0         | 1                             | 0         | 1                               | 0.00          |
| 04/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 0         | 1                             | 0         | 1                               | 0.00          |
| 04/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 9600      | 0                             | 9600      | 0                               | 0.00          |
| 04/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 9800      | 0                             | 9800      | 0                               | 0.00          |
| 04/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 9700      | 0                             | 9700      | 0                               | 0.00          |
| 04/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 04/04/2012 | IGOV On 03-May-12       |        |              | Index Future       | 172.99    | 172.9690                      | 172.9860  | 172.9690                        | 550.00        |
| 04/04/2012 | IGOV On 02-August-12    |        |              | Index Future       | 175.47    | 175.4520                      | 175.4670  | 175.4520                        | 0.00          |
| 04/04/2012 | ILBI On 03-May-12       |        |              | Index Future       | 467.01    | 463.9020                      | 467.0050  | 463.9020                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 473.64    | 470.5320                      | 473.6390  | 470.5320                        | 152.00        |
| 04/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 04/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 04/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 04/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 04/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 04/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 04/04/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 04/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.63      | 94.3800                       | 5.6300    | 94.3800                         | 0.00          |
| 04/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3600                       | 5.6500    | 94.3600                         | 2,890.00      |
| 04/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.67      | 94.3400                       | 5.6700    | 94.3400                         | 0.00          |
| 04/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.70      | 94.3100                       | 5.7000    | 94.3100                         | 0.00          |
| 04/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.76      | 94.2600                       | 5.7600    | 94.2600                         | 44,760.00     |
| 04/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.90      | 94.1300                       | 5.9000    | 94.1300                         | 840.00        |
| 04/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.11      | 93.9500                       | 6.1100    | 93.9500                         | 790.00        |
| 04/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.31      | 93.7500                       | 6.3100    | 93.7500                         | 500.00        |
| 04/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.52      | 93.5500                       | 6.5200    | 93.5500                         | 1,700.00      |
| 04/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.74      | 93.3500                       | 6.7400    | 93.3500                         | 1,500.00      |
| 04/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.96      | 93.1300                       | 6.9600    | 93.1300                         | 0.00          |
| 04/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.83      | 121.9317                      | 6.8310    | 121.9317                        | 12,679.00     |
| 04/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4583      | 5                             | 4583      | 5                               | 0.00          |
| 04/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 4741      | 5                             | 4741      | 5                               | 0.00          |
| 04/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4425      | 5                             | 4425      | 5                               | 0.00          |
| 04/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 16        | 0                             | 16        | 0                               | 1,500.00      |
| 04/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 90        | 0                             | 90        | 0                               | 1,500.00      |
| 04/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 320       | 0                             | 320       | 0                               | 1,500.00      |
| 04/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 1739      | 2                             | 1739      | 2                               | 0.00          |
| 04/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 36        | 0                             | 36        | 0                               | 1,500.00      |
| 04/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 589       | 0                             | 589       | 0                               | 1,500.00      |
| 04/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1192      | 1                             | 1192      | 1                               | 1,500.00      |
| 04/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1959      | 2                             | 1959      | 2                               | 0.00          |
| 04/04/2012 | R157 On 03-May-12       | 8.30   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.93      | 123.6808                      | 6.9270    | 123.6808                        | 0.00          |
| 04/04/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3400      | 4                             | 3400      | 4                               | 0.00          |
| 04/04/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3529      | 4                             | 3529      | 4                               | 0.00          |
| 04/04/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3270      | 4                             | 3270      | 4                               | 0.00          |
| 04/04/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 191       | 0                             | 191       | 0                               | 0.00          |
| 04/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 04/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 173       | 0                             | 173       | 0                               | 0.00          |
| 04/04/2012 | R157 On 01-November-12 |        |              | Bond Future | 7.00      | 118.7789                      | 6.9990    | 118.7789                        | 0.00          |
| 04/04/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1313      | 1                             | 1313      | 1                               | 0.00          |
| 04/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1388      | 2                             | 1388      | 2                               | 0.00          |
| 04/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1243      | 1                             | 1243      | 1                               | 0.00          |
| 04/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1381      | 1                             | 1381      | 1                               | 0.00          |
| 04/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1245      | 1                             | 1245      | 1                               | 0.00          |
| 04/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1310      | 1                             | 1310      | 1                               | 0.00          |
| 04/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 7.08      | 120.8050                      | 7.0810    | 120.8050                        | 0.00          |
| 04/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1059      | 1                             | 1059      | 1                               | 0.00          |
| 04/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1114      | 1                             | 1114      | 1                               | 0.00          |
| 04/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1006      | 1                             | 1006      | 1                               | 0.00          |
| 04/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1981      | 2                             | 1981      | 2                               | 0.00          |
| 04/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1832      | 2                             | 1832      | 2                               | 0.00          |
| 04/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1905      | 2                             | 1905      | 2                               | 0.00          |
| 04/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.52      | 121.0684                      | 8.5220    | 121.0684                        | 30,792.00     |
| 04/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 4595      | 5                             | 4595      | 5                               | 0.00          |
| 04/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 4975      | 6                             | 4975      | 6                               | 0.00          |
| 04/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 4223      | 5                             | 4223      | 5                               | 0.00          |
| 04/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 110       | 0                             | 110       | 0                               | 2,250.00      |
| 04/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 501       | 1                             | 501       | 1                               | 750.00        |
| 04/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 1481      | 2                             | 1481      | 2                               | 0.00          |
| 04/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 3511      | 4                             | 3511      | 4                               | 0.00          |
| 04/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 539       | 0                             | 539       | 0                               | 2,250.00      |
| 04/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1684      | 1                             | 1684      | 1                               | 750.00        |
| 04/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3529      | 3                             | 3529      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 367       | 0                             | 367       | 0                               | 0.00          |
| 04/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 6062      | 5                             | 6062      | 5                               | 0.00          |
| 04/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 244       | 0                             | 244       | 0                               | 0.00          |
| 04/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 300       | 0                             | 300       | 0                               | 0.00          |
| 04/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.61      | 117.5154                      | 8.6080    | 117.5154                        | 630.00        |
| 04/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 4806      | 5                             | 4806      | 5                               | 0.00          |
| 04/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 5058      | 6                             | 5058      | 6                               | 0.00          |
| 04/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 4560      | 5                             | 4560      | 5                               | 0.00          |
| 04/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 2672      | 3                             | 2672      | 3                               | 8,750.00      |
| 04/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 4367      | 5                             | 4367      | 5                               | 0.00          |
| 04/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1286      | 1                             | 1286      | 1                               | 43.00         |
| 04/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 4856      | 5                             | 4856      | 5                               | 0.00          |
| 04/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1083      | 1                             | 1083      | 1                               | 276.00        |
| 04/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 9342      | 9                             | 9342      | 9                               | 0.00          |
| 04/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3492      | 3                             | 3492      | 3                               | 43.00         |
| 04/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3898      | 4                             | 3898      | 4                               | 276.00        |
| 04/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 10141     | 10                            | 10141     | 10                              | 0.00          |
| 04/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3732      | 3                             | 3732      | 3                               | 0.00          |
| 04/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5978      | 6                             | 5978      | 6                               | 0.00          |
| 04/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3339      | 3                             | 3339      | 3                               | 0.00          |
| 04/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3531      | 3                             | 3531      | 3                               | 0.00          |
| 04/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.68      | 119.3228                      | 8.6830    | 119.3228                        | 0.00          |
| 04/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5665      | 6                             | 5665      | 6                               | 0.00          |
| 04/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 5442      | 6                             | 5442      | 6                               | 0.00          |
| 04/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 5901      | 6                             | 5901      | 6                               | 0.00          |
| 04/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4868      | 5                             | 4868      | 5                               | 0.00          |
| 04/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 5291      | 5                             | 5291      | 5                               | 0.00          |
| 04/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 5072      | 5                             | 5072      | 5                               | 0.00          |
| 04/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.76      | 116.0653                      | 8.7630    | 116.0653                        | 0.00          |
| 04/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 5320      | 6                             | 5320      | 6                               | 0.00          |
| 04/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 5126      | 6                             | 5126      | 6                               | 0.00          |
| 04/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 5517      | 6                             | 5517      | 6                               | 0.00          |
| 04/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 7393      | 7                             | 7393      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7899      | 7                             | 7899      | 7                               | 0.00          |
| 04/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7643      | 7                             | 7643      | 7                               | 0.00          |
| 04/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.33    | 215.3274                      | 215.3341  | 215.3274                        | 0.00          |
| 04/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 334       | 0                             | 334       | 0                               | 0.00          |
| 04/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 284       | 0                             | 284       | 0                               | 0.00          |
| 04/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 384       | 0                             | 384       | 0                               | 0.00          |
| 04/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 258.20    | 257.0119                      | 258.1999  | 257.0119                        | 1,044.00      |
| 04/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 7200      | 6                             | 7200      | 6                               | 0.00          |
| 04/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 7150      | 6                             | 7150      | 6                               | 0.00          |
| 04/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 7250      | 6                             | 7250      | 6                               | 0.00          |
| 04/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.14      | 109.7514                      | 6.1370    | 109.7514                        | 1,845.00      |
| 04/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3909      | 4                             | 3909      | 4                               | 0.00          |
| 04/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3791      | 4                             | 3791      | 4                               | 0.00          |
| 04/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4027      | 4                             | 4027      | 4                               | 0.00          |
| 04/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.18      | 106.9171                      | 6.1760    | 106.9171                        | 0.00          |
| 04/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2970      | 3                             | 2970      | 3                               | 0.00          |
| 04/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3074      | 3                             | 3074      | 3                               | 0.00          |
| 04/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2868      | 3                             | 2868      | 3                               | 0.00          |
| 04/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 04/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 04/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 04/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.17      | 108.5670                      | 6.1650    | 108.5670                        | 0.00          |
| 04/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1220      | 1                             | 1220      | 1                               | 0.00          |
| 04/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1286      | 1                             | 1286      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1156      | 1                             | 1156      | 1                               | 0.00          |
| 04/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 580       | 1                             | 580       | 1                               | 0.00          |
| 04/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 509       | 0                             | 509       | 0                               | 0.00          |
| 04/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 544       | 0                             | 544       | 0                               | 0.00          |
| 04/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.13      | 106.0036                      | 6.1290    | 106.0036                        | 0.00          |
| 04/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 996       | 1                             | 996       | 1                               | 0.00          |
| 04/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1047      | 1                             | 1047      | 1                               | 0.00          |
| 04/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 946       | 1                             | 946       | 1                               | 0.00          |
| 04/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 820       | 1                             | 820       | 1                               | 0.00          |
| 04/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 743       | 1                             | 743       | 1                               | 0.00          |
| 04/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 781       | 1                             | 781       | 1                               | 0.00          |
| 04/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 191.03    | 191.3132                      | 191.0326  | 191.3132                        | 37,082.00     |
| 04/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 1033      | 1                             | 1033      | 1                               | 0.00          |
| 04/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 1083      | 1                             | 1083      | 1                               | 0.00          |
| 04/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 983       | 1                             | 983       | 1                               | 0.00          |
| 04/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.40      | 105.2584                      | 7.3990    | 105.2584                        | 3,923.00      |
| 04/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 5810      | 6                             | 5810      | 6                               | 0.00          |
| 04/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6018      | 6                             | 6018      | 6                               | 0.00          |
| 04/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5603      | 6                             | 5603      | 6                               | 0.00          |
| 04/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 108       | 0                             | 108       | 0                               | 4,200.00      |
| 04/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 1895      | 2                             | 1895      | 2                               | 0.00          |
| 04/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 238       | 0                             | 238       | 0                               | 1,400.00      |
| 04/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 776       | 1                             | 776       | 1                               | 0.00          |
| 04/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 549       | 0                             | 549       | 0                               | 1,400.00      |
| 04/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 127       | 0                             | 127       | 0                               | 4,200.00      |
| 04/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1355      | 1                             | 1355      | 1                               | 0.00          |
| 04/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 04/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1905      | 2                             | 1905      | 2                               | 0.00          |
| 04/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 04/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.49      | 106.7686                      | 7.4930    | 106.7686                        | 0.00          |
| 04/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4588      | 5                             | 4588      | 5                               | 0.00          |
| 04/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4418      | 5                             | 4418      | 5                               | 0.00          |
| 04/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4755      | 5                             | 4755      | 5                               | 0.00          |
| 04/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 04/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 437       | 0                             | 437       | 0                               | 0.00          |
| 04/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 405       | 0                             | 405       | 0                               | 0.00          |
| 04/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.57      | 104.2534                      | 7.5720    | 104.2534                        | 0.00          |
| 04/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2559      | 3                             | 2559      | 3                               | 0.00          |
| 04/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2444      | 3                             | 2444      | 3                               | 0.00          |
| 04/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2675      | 3                             | 2675      | 3                               | 0.00          |
| 04/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1752      | 2                             | 1752      | 2                               | 0.00          |
| 04/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1925      | 2                             | 1925      | 2                               | 0.00          |
| 04/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1838      | 2                             | 1838      | 2                               | 0.00          |
| 04/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.66      | 106.0324                      | 7.6600    | 106.0324                        | 0.00          |
| 04/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 820       | 1                             | 820       | 1                               | 0.00          |
| 04/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 866       | 1                             | 866       | 1                               | 0.00          |
| 04/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 777       | 1                             | 777       | 1                               | 0.00          |
| 04/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5581      | 5                             | 5581      | 5                               | 0.00          |
| 04/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 5263      | 5                             | 5263      | 5                               | 0.00          |
| 04/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5420      | 5                             | 5420      | 5                               | 0.00          |
| 04/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.70      | 104.9459                      | 7.7000    | 104.9459                        | 3,656.00      |
| 04/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5249      | 6                             | 5249      | 6                               | 0.00          |
| 04/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5489      | 6                             | 5489      | 6                               | 0.00          |
| 04/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 22        | 0                             | 22        | 0                               | 550.00        |
| 04/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 935       | 1                             | 935       | 1                               | 0.00          |
| 04/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5009      | 5                             | 5009      | 5                               | 0.00          |
| 04/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 04/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3716      | 3                             | 3716      | 3                               | 0.00          |
| 04/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 677       | 1                             | 677       | 1                               | 550.00        |
| 04/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 04/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 04/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.80      | 102.4215                      | 7.7950    | 102.4215                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4261      | 5                             | 4261      | 5                               | 0.00          |
| 04/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4443      | 5                             | 4443      | 5                               | 0.00          |
| 04/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4082      | 4                             | 4082      | 4                               | 0.00          |
| 04/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 884       | 1                             | 884       | 1                               | 0.00          |
| 04/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 768       | 1                             | 768       | 1                               | 0.00          |
| 04/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 824       | 1                             | 824       | 1                               | 0.00          |
| 04/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.88      | 103.9999                      | 7.8750    | 103.9999                        | 0.00          |
| 04/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 2951      | 3                             | 2951      | 3                               | 0.00          |
| 04/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3085      | 3                             | 3085      | 3                               | 0.00          |
| 04/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 2823      | 3                             | 2823      | 3                               | 0.00          |
| 04/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2463      | 2                             | 2463      | 2                               | 0.00          |
| 04/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2249      | 2                             | 2249      | 2                               | 0.00          |
| 04/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2353      | 2                             | 2353      | 2                               | 0.00          |
| 04/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.96      | 101.7356                      | 7.9610    | 101.7356                        | 0.00          |
| 04/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3215      | 3                             | 3215      | 3                               | 0.00          |
| 04/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3098      | 3                             | 3098      | 3                               | 0.00          |
| 04/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3339      | 4                             | 3339      | 4                               | 0.00          |
| 04/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2929      | 3                             | 2929      | 3                               | 0.00          |
| 04/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 3149      | 3                             | 3149      | 3                               | 0.00          |
| 04/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 3035      | 3                             | 3035      | 3                               | 0.00          |
| 04/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.90      | 105.0020                      | 5.9010    | 105.0020                        | 1,000.00      |
| 04/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2535      | 3                             | 2535      | 3                               | 0.00          |
| 04/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2613      | 3                             | 2613      | 3                               | 0.00          |
| 04/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2457      | 3                             | 2457      | 3                               | 0.00          |
| 04/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.92      | 102.7451                      | 5.9210    | 102.7451                        | 0.00          |
| 04/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1826      | 2                             | 1826      | 2                               | 0.00          |
| 04/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1761      | 2                             | 1761      | 2                               | 0.00          |
| 04/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1891      | 2                             | 1891      | 2                               | 0.00          |
| 04/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 04/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 17        | 0                             | 17        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 04/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.84      | 104.3300                      | 5.8410    | 104.3300                        | 0.00          |
| 04/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 536       | 1                             | 536       | 1                               | 0.00          |
| 04/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 503       | 1                             | 503       | 1                               | 0.00          |
| 04/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 571       | 1                             | 571       | 1                               | 0.00          |
| 04/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 331       | 0                             | 331       | 0                               | 0.00          |
| 04/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 378       | 0                             | 378       | 0                               | 0.00          |
| 04/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 353       | 0                             | 353       | 0                               | 0.00          |
| 04/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.67      | 102.3409                      | 5.6660    | 102.3409                        | 0.00          |
| 04/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 575       | 1                             | 575       | 1                               | 0.00          |
| 04/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 605       | 1                             | 605       | 1                               | 0.00          |
| 04/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 547       | 1                             | 547       | 1                               | 0.00          |
| 04/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 04/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 261       | 0                             | 261       | 0                               | 0.00          |
| 04/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 275       | 0                             | 275       | 0                               | 0.00          |
| 04/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.93      | 98.8399                       | 7.9250    | 98.8399                         | 21,736.00     |
| 04/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4462      | 5                             | 4462      | 5                               | 0.00          |
| 04/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4717      | 5                             | 4717      | 5                               | 0.00          |
| 04/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4209      | 5                             | 4209      | 5                               | 0.00          |
| 04/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 115       | 0                             | 115       | 0                               | 2,400.00      |
| 04/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 312       | 0                             | 312       | 0                               | 800.00        |
| 04/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1106      | 1                             | 1106      | 1                               | 0.00          |
| 04/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2272      | 3                             | 2272      | 3                               | 0.00          |
| 04/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 222       | 0                             | 222       | 0                               | 2,400.00      |
| 04/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 692       | 1                             | 692       | 1                               | 800.00        |
| 04/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1851      | 2                             | 1851      | 2                               | 0.00          |
| 04/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 04/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2792      | 2                             | 2792      | 2                               | 0.00          |
| 04/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 04/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 04/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 8.02      | 96.6198                       | 8.0200    | 96.6198                         | 0.00          |
| 04/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4731      | 5                             | 4731      | 5                               | 0.00          |
| 04/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4925      | 5                             | 4925      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4539      | 5                             | 4539      | 5                               | 0.00          |
| 04/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 970       | 1                             | 970       | 1                               | 0.00          |
| 04/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 845       | 1                             | 845       | 1                               | 0.00          |
| 04/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 04/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.10      | 98.1090                       | 8.0970    | 98.1090                         | 0.00          |
| 04/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3402      | 4                             | 3402      | 4                               | 0.00          |
| 04/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3548      | 4                             | 3548      | 4                               | 0.00          |
| 04/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3259      | 4                             | 3259      | 4                               | 0.00          |
| 04/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2723      | 3                             | 2723      | 3                               | 0.00          |
| 04/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2496      | 2                             | 2496      | 2                               | 0.00          |
| 04/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2608      | 2                             | 2608      | 2                               | 0.00          |
| 04/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.18      | 96.1393                       | 8.1810    | 96.1393                         | 0.00          |
| 04/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3682      | 4                             | 3682      | 4                               | 0.00          |
| 04/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3553      | 4                             | 3553      | 4                               | 0.00          |
| 04/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 3818      | 4                             | 3818      | 4                               | 0.00          |
| 04/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3219      | 3                             | 3219      | 3                               | 0.00          |
| 04/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3457      | 3                             | 3457      | 3                               | 0.00          |
| 04/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3334      | 3                             | 3334      | 3                               | 0.00          |
| 04/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.98      | 93.3677                       | 7.9810    | 93.3677                         | 10,000.00     |
| 04/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5851      | 6                             | 5851      | 6                               | 0.00          |
| 04/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6123      | 7                             | 6123      | 7                               | 0.00          |
| 04/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5579      | 6                             | 5579      | 6                               | 0.00          |
| 04/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 125       | 0                             | 125       | 0                               | 3,000.00      |
| 04/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 336       | 0                             | 336       | 0                               | 1,000.00      |
| 04/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1183      | 1                             | 1183      | 1                               | 0.00          |
| 04/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 2426      | 3                             | 2426      | 3                               | 0.00          |
| 04/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 254       | 0                             | 254       | 0                               | 3,000.00      |
| 04/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 772       | 1                             | 772       | 1                               | 1,000.00      |
| 04/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2034      | 2                             | 2034      | 2                               | 0.00          |
| 04/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 04/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3056      | 3                             | 3056      | 3                               | 0.00          |
| 04/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 04/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 9         | 0                             | 9         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.07      | 94.7105                       | 8.0660    | 94.7105                         | 0.00          |
| 04/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4945      | 5                             | 4945      | 5                               | 0.00          |
| 04/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4742      | 5                             | 4742      | 5                               | 0.00          |
| 04/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5151      | 5                             | 5151      | 5                               | 0.00          |
| 04/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 998       | 1                             | 998       | 1                               | 0.00          |
| 04/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1140      | 1                             | 1140      | 1                               | 0.00          |
| 04/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1067      | 1                             | 1067      | 1                               | 0.00          |
| 04/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.14      | 92.7752                       | 8.1390    | 92.7752                         | 0.00          |
| 04/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3552      | 4                             | 3552      | 4                               | 0.00          |
| 04/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3404      | 4                             | 3404      | 4                               | 0.00          |
| 04/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3708      | 4                             | 3708      | 4                               | 0.00          |
| 04/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2799      | 3                             | 2799      | 3                               | 0.00          |
| 04/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3058      | 3                             | 3058      | 3                               | 0.00          |
| 04/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2924      | 3                             | 2924      | 3                               | 0.00          |
| 04/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.22      | 94.3581                       | 8.2170    | 94.3581                         | 0.00          |
| 04/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3268      | 3                             | 3268      | 3                               | 0.00          |
| 04/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3396      | 4                             | 3396      | 4                               | 0.00          |
| 04/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3143      | 3                             | 3143      | 3                               | 0.00          |
| 04/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4634      | 4                             | 4634      | 4                               | 0.00          |
| 04/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4325      | 4                             | 4325      | 4                               | 0.00          |
| 04/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4478      | 4                             | 4478      | 4                               | 0.00          |
| 04/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.97      | 74.5561                       | 8.9680    | 74.5561                         | 3,028.00      |
| 04/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 1507      | 2                             | 1507      | 2                               | 0.00          |
| 04/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1313      | 2                             | 1313      | 2                               | 0.00          |
| 04/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 1717      | 2                             | 1717      | 2                               | 0.00          |
| 04/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1092      | 1                             | 1092      | 1                               | 0.00          |
| 04/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1451      | 1                             | 1451      | 1                               | 0.00          |
| 04/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1262      | 1                             | 1262      | 1                               | 0.00          |
| 04/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 9.04      | 75.6190                       | 9.0430    | 75.6190                         | 0.00          |
| 04/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 4440      | 5                             | 4440      | 5                               | 0.00          |
| 04/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 4650      | 5                             | 4650      | 5                               | 0.00          |
| 04/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4233      | 5                             | 4233      | 5                               | 0.00          |
| 04/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3061      | 3                             | 3061      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2747      | 3                             | 2747      | 3                               | 0.00          |
| 04/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2901      | 3                             | 2901      | 3                               | 0.00          |
| 04/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 9.11      | 73.6453                       | 9.1110    | 73.6453                         | 0.00          |
| 04/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4371      | 5                             | 4371      | 5                               | 0.00          |
| 04/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 4552      | 5                             | 4552      | 5                               | 0.00          |
| 04/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4198      | 4                             | 4198      | 4                               | 0.00          |
| 04/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5416      | 5                             | 5416      | 5                               | 0.00          |
| 04/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 5010      | 5                             | 5010      | 5                               | 0.00          |
| 04/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5208      | 5                             | 5208      | 5                               | 0.00          |
| 04/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.18      | 74.9024                       | 9.1820    | 74.9024                         | 0.00          |
| 04/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5039      | 5                             | 5039      | 5                               | 0.00          |
| 04/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 4871      | 5                             | 4871      | 5                               | 0.00          |
| 04/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5210      | 5                             | 5210      | 5                               | 0.00          |
| 04/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 6193      | 6                             | 6193      | 6                               | 0.00          |
| 04/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6614      | 6                             | 6614      | 6                               | 0.00          |
| 04/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6401      | 6                             | 6401      | 6                               | 0.00          |
| 04/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 140.98    | 141.8884                      | 140.9777  | 141.8884                        | 925.00        |
| 04/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 1978      | 3                             | 1978      | 3                               | 0.00          |
| 04/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 1928      | 3                             | 1928      | 3                               | 0.00          |
| 04/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 2028      | 3                             | 2028      | 3                               | 0.00          |
| 04/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.29    | 119.2873                      | 119.2947  | 119.2873                        | 480.00        |
| 04/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 1095      | 1                             | 1095      | 1                               | 0.00          |
| 04/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 1145      | 1                             | 1145      | 1                               | 0.00          |
| 04/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 1045      | 1                             | 1045      | 1                               | 0.00          |
| 04/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 117.82    | 117.9065                      | 117.8167  | 117.9065                        | 3,252.00      |
| 04/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 2517      | 3                             | 2517      | 3                               | 0.00          |
| 04/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 2467      | 3                             | 2467      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 2567      | 3                             | 2567      | 3                               | 0.00          |
| 04/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.87      | 84.9481                       | 8.8690    | 84.9481                         | 4,435.00      |
| 04/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3357      | 4                             | 3357      | 4                               | 0.00          |
| 04/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 3659      | 4                             | 3659      | 4                               | 0.00          |
| 04/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 3063      | 4                             | 3063      | 4                               | 0.00          |
| 04/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 507       | 0                             | 507       | 0                               | 0.00          |
| 04/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 355       | 0                             | 355       | 0                               | 0.00          |
| 04/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 426       | 0                             | 426       | 0                               | 0.00          |
| 04/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.95      | 86.1639                       | 8.9470    | 86.1639                         | 0.00          |
| 04/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 4940      | 5                             | 4940      | 5                               | 0.00          |
| 04/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 5168      | 6                             | 5168      | 6                               | 0.00          |
| 04/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 4716      | 5                             | 4716      | 5                               | 0.00          |
| 04/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2781      | 3                             | 2781      | 3                               | 0.00          |
| 04/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2487      | 2                             | 2487      | 2                               | 0.00          |
| 04/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2631      | 2                             | 2631      | 2                               | 0.00          |
| 04/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 9.02      | 83.9508                       | 9.0190    | 83.9508                         | 0.00          |
| 04/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 4763      | 5                             | 4763      | 5                               | 0.00          |
| 04/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 4957      | 5                             | 4957      | 5                               | 0.00          |
| 04/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 4579      | 5                             | 4579      | 5                               | 0.00          |
| 04/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 5111      | 5                             | 5111      | 5                               | 0.00          |
| 04/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4720      | 4                             | 4720      | 4                               | 0.00          |
| 04/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4909      | 5                             | 4909      | 5                               | 0.00          |
| 04/04/2012 | R213 On 07-February-13 |        |              | Bond Future | 9.10      | 85.3858                       | 9.0970    | 85.3858                         | 0.00          |
| 04/04/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 5437      | 6                             | 5437      | 6                               | 0.00          |
| 04/04/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 5625      | 6                             | 5625      | 6                               | 0.00          |
| 04/04/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 5259      | 6                             | 5259      | 6                               | 0.00          |
| 04/04/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 6382      | 6                             | 6382      | 6                               | 0.00          |
| 04/04/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 5981      | 6                             | 5981      | 6                               | 0.00          |
| 04/04/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 6175      | 6                             | 6175      | 6                               | 0.00          |
| 04/04/2012 | R214 On 03-May-12      |        |              | Bond Future | 9.02      | 76.0115                       | 9.0170    | 76.0115                         | 1,530.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R214 On 03-May-12       | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R214 On 03-May-12       | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R214 On 03-May-12       | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R214 On 03-May-12       | 8.79   | Put          | Bond Future        | 1848      | 1                             | 1848      | 1                               | 0.00          |
| 04/04/2012 | R214 On 03-May-12       | 8.81   | Put          | Bond Future        | 1682      | 1                             | 1682      | 1                               | 0.00          |
| 04/04/2012 | R214 On 03-May-12       | 8.80   | Put          | Bond Future        | 1765      | 1                             | 1765      | 1                               | 0.00          |
| 04/04/2012 | R214 On 02-August-12    |        |              | Bond Future        | 9.09      | 77.1060                       | 9.0900    | 77.1060                         | 0.00          |
| 04/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 2424      | 2                             | 2424      | 2                               | 0.00          |
| 04/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 2258      | 2                             | 2258      | 2                               | 0.00          |
| 04/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 2341      | 2                             | 2341      | 2                               | 0.00          |
| 05/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 420.50    | 421.0160                      | 420.4960  | 421.0160                        | 16.00         |
| 05/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 426.52    | 427.0530                      | 426.5210  | 427.0530                        | 0.00          |
| 05/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 381.85    | 382.4380                      | 381.8450  | 382.4380                        | 899.00        |
| 05/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 387.32    | 387.9220                      | 387.3160  | 387.9220                        | 118.00        |
| 05/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 05/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.83      | 7.8330                        | 7.8294    | 7.8330                          | 0.00          |
| 05/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 24        | 0                             | 24        | 0                               | 0.00          |
| 05/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 19        | 0                             | 19        | 0                               | 0.00          |
| 05/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 31        | 0                             | 31        | 0                               | 0.00          |
| 05/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 252       | 0                             | 252       | 0                               | 0.00          |
| 05/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 340       | 0                             | 340       | 0                               | 0.00          |
| 05/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 295       | 0                             | 295       | 0                               | 0.00          |
| 05/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.06      | 0.0657                        | 0.0623    | 0.0657                          | 12,500.00     |
| 05/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.12      | 0.1222                        | 0.1215    | 0.1222                          | 5,670.00      |
| 05/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.20      | 0.1989                        | 0.2048    | 0.1989                          | 8,000.00      |
| 05/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.02      | 0.0200                        | 0.0208    | 0.0200                          | 8,000.00      |
| 05/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.12      | 0.1228                        | 0.1195    | 0.1228                          | 16,000.00     |

| 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future          | 0.01      | 0.0110                        | 0.0104    | 0.0110                          | 16,000.00     |
| 05/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 05/04/2012 | GOVI On 03-May-12       |        |              | GOVI                   | 382.99    | 383.5310                      | 382.9940  | 383.5310                        | 201.00        |
| 05/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI                   | 9940      | 2                             | 9940      | 2                               | 0.00          |
| 05/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI                   | 9840      | 2                             | 9840      | 2                               | 0.00          |
| 05/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI                   | 10040     | 2                             | 10040     | 2                               | 0.00          |
| 05/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 388.48    | 389.0300                      | 388.4820  | 389.0300                        | 0.00          |
| 05/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 15080     | 1                             | 15080     | 1                               | 0.00          |
| 05/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 15280     | 1                             | 15280     | 1                               | 0.00          |
| 05/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 15180     | 1                             | 15180     | 1                               | 0.00          |
| 05/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 05/04/2012 | IGOV On 03-May-12       |        |              | Index Future           | 172.53    | 172.9860                      | 172.5280  | 172.9860                        | 550.00        |
| 05/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 175.00    | 175.4670                      | 175.0010  | 175.4670                        | 0.00          |
| 05/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 467.01    | 467.0050                      | 467.0050  | 467.0050                        | 0.00          |
| 05/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 473.64    | 473.6390                      | 473.6390  | 473.6390                        | 152.00        |
| 05/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 05/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 05/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 05/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 05/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 05/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 05/04/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 05/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.63      | 94.3700                       | 5.6300    | 94.3700                         | 0.00          |
| 05/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 2,890.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.67      | 94.3300                       | 5.6700    | 94.3300                         | 0.00          |
| 05/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.70      | 94.3000                       | 5.7000    | 94.3000                         | 0.00          |
| 05/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.75      | 94.2400                       | 5.7500    | 94.2400                         | 44,760.00     |
| 05/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.90      | 94.1000                       | 5.9000    | 94.1000                         | 840.00        |
| 05/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.11      | 93.8900                       | 6.1100    | 93.8900                         | 790.00        |
| 05/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.32      | 93.6900                       | 6.3200    | 93.6900                         | 500.00        |
| 05/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.54      | 93.4800                       | 6.5400    | 93.4800                         | 1,700.00      |
| 05/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.76      | 93.2600                       | 6.7600    | 93.2600                         | 1,500.00      |
| 05/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 7.00      | 93.0400                       | 7.0000    | 93.0400                         | 0.00          |
| 05/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.84      | 121.6465                      | 6.8400    | 121.6465                        | 12,679.00     |
| 05/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4553      | 5                             | 4553      | 5                               | 0.00          |
| 05/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 4711      | 5                             | 4711      | 5                               | 0.00          |
| 05/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4396      | 4                             | 4396      | 4                               | 0.00          |
| 05/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 13        | 0                             | 13        | 0                               | 1,500.00      |
| 05/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 81        | 0                             | 81        | 0                               | 1,500.00      |
| 05/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 1709      | 2                             | 1709      | 2                               | 0.00          |
| 05/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 300       | 0                             | 300       | 0                               | 1,500.00      |
| 05/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 598       | 1                             | 598       | 1                               | 1,500.00      |
| 05/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 36        | 0                             | 36        | 0                               | 1,500.00      |
| 05/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1213      | 1                             | 1213      | 1                               | 1,500.00      |
| 05/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1986      | 2                             | 1986      | 2                               | 0.00          |
| 05/04/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.94      | 123.3896                      | 6.9380    | 123.3896                        | 0.00          |
| 05/04/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 3368      | 3                             | 3368      | 3                               | 0.00          |
| 05/04/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 3497      | 4                             | 3497      | 4                               | 0.00          |
| 05/04/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 3238      | 3                             | 3238      | 3                               | 0.00          |
| 05/04/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 193       | 0                             | 193       | 0                               | 0.00          |
| 05/04/2012 | R157 On 02-August-12    | 8.05   | Put          | Bond Future            | 156       | 0                             | 156       | 0                               | 0.00          |
| 05/04/2012 | R157 On 02-August-12    | 8.00   | Put          | Bond Future            | 175       | 0                             | 175       | 0                               | 0.00          |
| 05/04/2012 | R157 On 01-November-12  |        |              | Bond Future            | 7.01      | 118.4858                      | 7.0110    | 118.4858                        | 0.00          |
| 05/04/2012 | R157 On 01-November-12  | 7.00   | Call         | Bond Future            | 1293      | 1                             | 1293      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1223      | 1                             | 1223      | 1                               | 0.00          |
| 05/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1368      | 1                             | 1368      | 1                               | 0.00          |
| 05/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1258      | 1                             | 1258      | 1                               | 0.00          |
| 05/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1395      | 1                             | 1395      | 1                               | 0.00          |
| 05/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1324      | 1                             | 1324      | 1                               | 0.00          |
| 05/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 7.09      | 120.5042                      | 7.0930    | 120.5042                        | 0.00          |
| 05/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1044      | 1                             | 1044      | 1                               | 0.00          |
| 05/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1098      | 1                             | 1098      | 1                               | 0.00          |
| 05/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 992       | 1                             | 992       | 1                               | 0.00          |
| 05/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1997      | 2                             | 1997      | 2                               | 0.00          |
| 05/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1847      | 2                             | 1847      | 2                               | 0.00          |
| 05/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1921      | 2                             | 1921      | 2                               | 0.00          |
| 05/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.56      | 120.3265                      | 8.5620    | 120.3265                        | 30,792.00     |
| 05/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 4265      | 5                             | 4265      | 5                               | 0.00          |
| 05/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 4638      | 5                             | 4638      | 5                               | 0.00          |
| 05/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 3901      | 4                             | 3901      | 4                               | 0.00          |
| 05/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 81        | 0                             | 81        | 0                               | 2,250.00      |
| 05/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 3208      | 4                             | 3208      | 4                               | 0.00          |
| 05/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 404       | 1                             | 404       | 1                               | 750.00        |
| 05/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 1281      | 1                             | 1281      | 1                               | 0.00          |
| 05/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1853      | 2                             | 1853      | 2                               | 750.00        |
| 05/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 604       | 1                             | 604       | 1                               | 2,250.00      |
| 05/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3800      | 4                             | 3800      | 4                               | 0.00          |
| 05/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 413       | 0                             | 413       | 0                               | 0.00          |
| 05/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 6401      | 6                             | 6401      | 6                               | 0.00          |
| 05/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 276       | 0                             | 276       | 0                               | 0.00          |
| 05/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 339       | 0                             | 339       | 0                               | 0.00          |
| 05/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.65      | 116.7606                      | 8.6490    | 116.7606                        | 630.00        |
| 05/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 4581      | 5                             | 4581      | 5                               | 0.00          |
| 05/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 4828      | 5                             | 4828      | 5                               | 0.00          |
| 05/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 4342      | 5                             | 4342      | 5                               | 0.00          |
| 05/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 2514      | 3                             | 2514      | 3                               | 8,750.00      |
| 05/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 4155      | 4                             | 4155      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1191      | 1                             | 1191      | 1                               | 43.00         |
| 05/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 4630      | 5                             | 4630      | 5                               | 0.00          |
| 05/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 999       | 1                             | 999       | 1                               | 276.00        |
| 05/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 9617      | 9                             | 9617      | 9                               | 0.00          |
| 05/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3636      | 3                             | 3636      | 3                               | 43.00         |
| 05/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 4056      | 4                             | 4056      | 4                               | 276.00        |
| 05/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 10427     | 10                            | 10427     | 10                              | 0.00          |
| 05/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3884      | 4                             | 3884      | 4                               | 0.00          |
| 05/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 6191      | 6                             | 6191      | 6                               | 0.00          |
| 05/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3479      | 3                             | 3479      | 3                               | 0.00          |
| 05/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3676      | 4                             | 3676      | 4                               | 0.00          |
| 05/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.73      | 118.5641                      | 8.7250    | 118.5641                        | 0.00          |
| 05/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5454      | 6                             | 5454      | 6                               | 0.00          |
| 05/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 5684      | 6                             | 5684      | 6                               | 0.00          |
| 05/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 5235      | 5                             | 5235      | 5                               | 0.00          |
| 05/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 5456      | 5                             | 5456      | 5                               | 0.00          |
| 05/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 5024      | 5                             | 5024      | 5                               | 0.00          |
| 05/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 5233      | 5                             | 5233      | 5                               | 0.00          |
| 05/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.81      | 115.2866                      | 8.8070    | 115.2866                        | 0.00          |
| 05/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 5132      | 5                             | 5132      | 5                               | 0.00          |
| 05/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 4942      | 5                             | 4942      | 5                               | 0.00          |
| 05/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 5325      | 6                             | 5325      | 6                               | 0.00          |
| 05/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 7584      | 7                             | 7584      | 7                               | 0.00          |
| 05/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 8097      | 8                             | 8097      | 8                               | 0.00          |
| 05/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7838      | 8                             | 7838      | 8                               | 0.00          |
| 05/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.34    | 215.3341                      | 215.3400  | 215.3341                        | 0.00          |
| 05/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 340       | 0                             | 340       | 0                               | 0.00          |
| 05/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 290       | 0                             | 290       | 0                               | 0.00          |
| 05/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 390       | 0                             | 390       | 0                               | 0.00          |
| 05/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 258.22    | 258.1999                      | 258.2238  | 258.1999                        | 1,044.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 7224      | 7                             | 7224      | 7                               | 0.00          |
| 05/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 7174      | 7                             | 7174      | 7                               | 0.00          |
| 05/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 7274      | 7                             | 7274      | 7                               | 0.00          |
| 05/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.14      | 109.5477                      | 6.1370    | 109.5477                        | 1,845.00      |
| 05/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3909      | 4                             | 3909      | 4                               | 0.00          |
| 05/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4027      | 4                             | 4027      | 4                               | 0.00          |
| 05/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3791      | 4                             | 3791      | 4                               | 0.00          |
| 05/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.18      | 106.7096                      | 6.1760    | 106.7096                        | 0.00          |
| 05/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2970      | 3                             | 2970      | 3                               | 0.00          |
| 05/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3073      | 3                             | 3073      | 3                               | 0.00          |
| 05/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2867      | 3                             | 2867      | 3                               | 0.00          |
| 05/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 45        | 0                             | 45        | 0                               | 0.00          |
| 05/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 05/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 05/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.17      | 108.3579                      | 6.1650    | 108.3579                        | 0.00          |
| 05/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1218      | 1                             | 1218      | 1                               | 0.00          |
| 05/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 05/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1284      | 1                             | 1284      | 1                               | 0.00          |
| 05/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 507       | 1                             | 507       | 1                               | 0.00          |
| 05/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 578       | 1                             | 578       | 1                               | 0.00          |
| 05/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 542       | 1                             | 542       | 1                               | 0.00          |
| 05/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.13      | 105.7896                      | 6.1280    | 105.7896                        | 0.00          |
| 05/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 996       | 1                             | 996       | 1                               | 0.00          |
| 05/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1047      | 1                             | 1047      | 1                               | 0.00          |
| 05/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 946       | 1                             | 946       | 1                               | 0.00          |
| 05/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 818       | 1                             | 818       | 1                               | 0.00          |
| 05/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 741       | 1                             | 741       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 779       | 1                             | 779       | 1                               | 0.00          |
| 05/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 189.86    | 191.0326                      | 189.8554  | 191.0326                        | 37,082.00     |
| 05/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 05/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 05/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 05/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 195       | 0                             | 195       | 0                               | 0.00          |
| 05/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 95        | 0                             | 95        | 0                               | 0.00          |
| 05/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 145       | 0                             | 145       | 0                               | 0.00          |
| 05/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.41      | 104.9012                      | 7.4140    | 104.9012                        | 3,923.00      |
| 05/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 5744      | 6                             | 5744      | 6                               | 0.00          |
| 05/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 5951      | 6                             | 5951      | 6                               | 0.00          |
| 05/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5536      | 6                             | 5536      | 6                               | 0.00          |
| 05/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 94        | 0                             | 94        | 0                               | 4,200.00      |
| 05/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 213       | 0                             | 213       | 0                               | 1,400.00      |
| 05/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 728       | 1                             | 728       | 1                               | 0.00          |
| 05/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 1831      | 2                             | 1831      | 2                               | 0.00          |
| 05/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 4,200.00      |
| 05/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 568       | 1                             | 568       | 1                               | 1,400.00      |
| 05/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1397      | 1                             | 1397      | 1                               | 0.00          |
| 05/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1957      | 2                             | 1957      | 2                               | 0.00          |
| 05/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 05/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.51      | 106.4014                      | 7.5080    | 106.4014                        | 0.00          |
| 05/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4530      | 5                             | 4530      | 5                               | 0.00          |
| 05/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4361      | 4                             | 4361      | 4                               | 0.00          |
| 05/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4697      | 5                             | 4697      | 5                               | 0.00          |
| 05/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 375       | 0                             | 375       | 0                               | 0.00          |
| 05/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 444       | 0                             | 444       | 0                               | 0.00          |
| 05/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 410       | 0                             | 410       | 0                               | 0.00          |
| 05/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.59      | 103.8823                      | 7.5880    | 103.8823                        | 0.00          |
| 05/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2517      | 3                             | 2517      | 3                               | 0.00          |
| 05/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2633      | 3                             | 2633      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2404      | 2                             | 2404      | 2                               | 0.00          |
| 05/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 05/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1775      | 2                             | 1775      | 2                               | 0.00          |
| 05/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1861      | 2                             | 1861      | 2                               | 0.00          |
| 05/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.68      | 105.6532                      | 7.6770    | 105.6532                        | 0.00          |
| 05/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 802       | 1                             | 802       | 1                               | 0.00          |
| 05/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 847       | 1                             | 847       | 1                               | 0.00          |
| 05/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 759       | 1                             | 759       | 1                               | 0.00          |
| 05/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5629      | 6                             | 5629      | 6                               | 0.00          |
| 05/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 5309      | 5                             | 5309      | 5                               | 0.00          |
| 05/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5468      | 5                             | 5468      | 5                               | 0.00          |
| 05/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.71      | 104.5579                      | 7.7090    | 104.5579                        | 3,656.00      |
| 05/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5203      | 5                             | 5203      | 5                               | 0.00          |
| 05/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5442      | 5                             | 5442      | 5                               | 0.00          |
| 05/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4962      | 5                             | 4962      | 5                               | 0.00          |
| 05/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 19        | 0                             | 19        | 0                               | 550.00        |
| 05/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 896       | 1                             | 896       | 1                               | 0.00          |
| 05/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 685       | 1                             | 685       | 1                               | 550.00        |
| 05/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 05/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3760      | 4                             | 3760      | 4                               | 0.00          |
| 05/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 05/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 05/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.81      | 102.0271                      | 7.8050    | 102.0271                        | 0.00          |
| 05/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4217      | 4                             | 4217      | 4                               | 0.00          |
| 05/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4398      | 4                             | 4398      | 4                               | 0.00          |
| 05/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4039      | 4                             | 4039      | 4                               | 0.00          |
| 05/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 891       | 1                             | 891       | 1                               | 0.00          |
| 05/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 773       | 1                             | 773       | 1                               | 0.00          |
| 05/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 830       | 1                             | 830       | 1                               | 0.00          |
| 05/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.89      | 103.6002                      | 7.8850    | 103.6002                        | 0.00          |
| 05/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 2918      | 3                             | 2918      | 3                               | 0.00          |
| 05/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 2791      | 3                             | 2791      | 3                               | 0.00          |
| 05/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3051      | 3                             | 3051      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2263      | 2                             | 2263      | 2                               | 0.00          |
| 05/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2479      | 2                             | 2479      | 2                               | 0.00          |
| 05/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2368      | 2                             | 2368      | 2                               | 0.00          |
| 05/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.97      | 101.3285                      | 7.9710    | 101.3285                        | 0.00          |
| 05/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3186      | 3                             | 3186      | 3                               | 0.00          |
| 05/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3070      | 3                             | 3070      | 3                               | 0.00          |
| 05/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3309      | 3                             | 3309      | 3                               | 0.00          |
| 05/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2945      | 3                             | 2945      | 3                               | 0.00          |
| 05/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 3167      | 3                             | 3167      | 3                               | 0.00          |
| 05/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 3052      | 3                             | 3052      | 3                               | 0.00          |
| 05/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.89      | 104.8681                      | 5.8850    | 104.8681                        | 1,000.00      |
| 05/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2561      | 3                             | 2561      | 3                               | 0.00          |
| 05/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2483      | 2                             | 2483      | 2                               | 0.00          |
| 05/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2639      | 3                             | 2639      | 3                               | 0.00          |
| 05/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.90      | 102.6084                      | 5.9030    | 102.6084                        | 0.00          |
| 05/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1850      | 2                             | 1850      | 2                               | 0.00          |
| 05/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1785      | 2                             | 1785      | 2                               | 0.00          |
| 05/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1915      | 2                             | 1915      | 2                               | 0.00          |
| 05/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 05/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 05/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 05/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.82      | 104.1917                      | 5.8180    | 104.1917                        | 0.00          |
| 05/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 551       | 1                             | 551       | 1                               | 0.00          |
| 05/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 585       | 1                             | 585       | 1                               | 0.00          |
| 05/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 517       | 1                             | 517       | 1                               | 0.00          |
| 05/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 365       | 0                             | 365       | 0                               | 0.00          |
| 05/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 318       | 0                             | 318       | 0                               | 0.00          |
| 05/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 342       | 0                             | 342       | 0                               | 0.00          |
| 05/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.64      | 102.1996                      | 5.6350    | 102.1996                        | 0.00          |
| 05/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 592       | 1                             | 592       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 622       | 1                             | 622       | 1                               | 0.00          |
| 05/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 563       | 1                             | 563       | 1                               | 0.00          |
| 05/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 280       | 0                             | 280       | 0                               | 0.00          |
| 05/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 250       | 0                             | 250       | 0                               | 0.00          |
| 05/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 264       | 0                             | 264       | 0                               | 0.00          |
| 05/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.94      | 98.4232                       | 7.9390    | 98.4232                         | 21,736.00     |
| 05/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4384      | 4                             | 4384      | 4                               | 0.00          |
| 05/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4639      | 5                             | 4639      | 5                               | 0.00          |
| 05/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4131      | 4                             | 4131      | 4                               | 0.00          |
| 05/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 100       | 0                             | 100       | 0                               | 2,400.00      |
| 05/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2198      | 2                             | 2198      | 2                               | 0.00          |
| 05/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 282       | 0                             | 282       | 0                               | 800.00        |
| 05/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1047      | 1                             | 1047      | 1                               | 0.00          |
| 05/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 710       | 1                             | 710       | 1                               | 800.00        |
| 05/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 226       | 0                             | 226       | 0                               | 2,400.00      |
| 05/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1898      | 2                             | 1898      | 2                               | 0.00          |
| 05/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 05/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2855      | 3                             | 2855      | 3                               | 0.00          |
| 05/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 05/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 05/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 8.04      | 96.1940                       | 8.0350    | 96.1940                         | 0.00          |
| 05/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4663      | 5                             | 4663      | 5                               | 0.00          |
| 05/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4856      | 5                             | 4856      | 5                               | 0.00          |
| 05/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4472      | 5                             | 4472      | 5                               | 0.00          |
| 05/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 983       | 1                             | 983       | 1                               | 0.00          |
| 05/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 856       | 1                             | 856       | 1                               | 0.00          |
| 05/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 918       | 1                             | 918       | 1                               | 0.00          |
| 05/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.11      | 97.6798                       | 8.1120    | 97.6798                         | 0.00          |
| 05/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3352      | 3                             | 3352      | 3                               | 0.00          |
| 05/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3210      | 3                             | 3210      | 3                               | 0.00          |
| 05/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3497      | 4                             | 3497      | 4                               | 0.00          |
| 05/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2523      | 2                             | 2523      | 2                               | 0.00          |
| 05/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2753      | 3                             | 2753      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2636      | 3                             | 2636      | 3                               | 0.00          |
| 05/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.20      | 95.7038                       | 8.1970    | 95.7038                         | 0.00          |
| 05/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3633      | 4                             | 3633      | 4                               | 0.00          |
| 05/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3505      | 4                             | 3505      | 4                               | 0.00          |
| 05/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 3768      | 4                             | 3768      | 4                               | 0.00          |
| 05/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3250      | 3                             | 3250      | 3                               | 0.00          |
| 05/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3490      | 3                             | 3490      | 3                               | 0.00          |
| 05/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3366      | 3                             | 3366      | 3                               | 0.00          |
| 05/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 8.01      | 92.9544                       | 8.0060    | 92.9544                         | 10,000.00     |
| 05/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5702      | 6                             | 5702      | 6                               | 0.00          |
| 05/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5974      | 6                             | 5974      | 6                               | 0.00          |
| 05/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5430      | 6                             | 5430      | 6                               | 0.00          |
| 05/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 102       | 0                             | 102       | 0                               | 3,000.00      |
| 05/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 2293      | 2                             | 2293      | 2                               | 0.00          |
| 05/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 289       | 0                             | 289       | 0                               | 1,000.00      |
| 05/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1083      | 1                             | 1083      | 1                               | 0.00          |
| 05/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 821       | 1                             | 821       | 1                               | 1,000.00      |
| 05/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 271       | 0                             | 271       | 0                               | 3,000.00      |
| 05/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2136      | 2                             | 2136      | 2                               | 0.00          |
| 05/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 05/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3182      | 3                             | 3182      | 3                               | 0.00          |
| 05/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 05/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 05/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.09      | 94.2840                       | 8.0910    | 94.2840                         | 0.00          |
| 05/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4829      | 5                             | 4829      | 5                               | 0.00          |
| 05/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4628      | 5                             | 4628      | 5                               | 0.00          |
| 05/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5033      | 5                             | 5033      | 5                               | 0.00          |
| 05/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 1025      | 1                             | 1025      | 1                               | 0.00          |
| 05/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1172      | 1                             | 1172      | 1                               | 0.00          |
| 05/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1097      | 1                             | 1097      | 1                               | 0.00          |
| 05/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.17      | 92.3421                       | 8.1650    | 92.3421                         | 0.00          |
| 05/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3464      | 4                             | 3464      | 4                               | 0.00          |
| 05/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3618      | 4                             | 3618      | 4                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3318      | 3                             | 3318      | 3                               | 0.00          |
| 05/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3120      | 3                             | 3120      | 3                               | 0.00          |
| 05/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2857      | 3                             | 2857      | 3                               | 0.00          |
| 05/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2984      | 3                             | 2984      | 3                               | 0.00          |
| 05/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.24      | 93.9145                       | 8.2440    | 93.9145                         | 0.00          |
| 05/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3192      | 3                             | 3192      | 3                               | 0.00          |
| 05/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3319      | 3                             | 3319      | 3                               | 0.00          |
| 05/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3069      | 3                             | 3069      | 3                               | 0.00          |
| 05/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4709      | 5                             | 4709      | 5                               | 0.00          |
| 05/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4397      | 4                             | 4397      | 4                               | 0.00          |
| 05/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4551      | 4                             | 4551      | 4                               | 0.00          |
| 05/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 9.02      | 74.0549                       | 9.0180    | 74.0549                         | 3,048.00      |
| 05/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 1286      | 2                             | 1286      | 2                               | 0.00          |
| 05/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 1480      | 2                             | 1480      | 2                               | 0.00          |
| 05/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1109      | 1                             | 1109      | 1                               | 0.00          |
| 05/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1629      | 1                             | 1629      | 1                               | 0.00          |
| 05/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1237      | 1                             | 1237      | 1                               | 0.00          |
| 05/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1423      | 1                             | 1423      | 1                               | 0.00          |
| 05/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 9.09      | 75.1171                       | 9.0940    | 75.1171                         | 0.00          |
| 05/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 4201      | 4                             | 4201      | 4                               | 0.00          |
| 05/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 4406      | 5                             | 4406      | 5                               | 0.00          |
| 05/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4000      | 4                             | 4000      | 4                               | 0.00          |
| 05/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3212      | 3                             | 3212      | 3                               | 0.00          |
| 05/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2887      | 3                             | 2887      | 3                               | 0.00          |
| 05/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3046      | 3                             | 3046      | 3                               | 0.00          |
| 05/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 9.16      | 73.1271                       | 9.1630    | 73.1271                         | 0.00          |
| 05/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4167      | 4                             | 4167      | 4                               | 0.00          |
| 05/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 3999      | 4                             | 3999      | 4                               | 0.00          |
| 05/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 4343      | 5                             | 4343      | 5                               | 0.00          |
| 05/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 5188      | 5                             | 5188      | 5                               | 0.00          |
| 05/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5604      | 5                             | 5604      | 5                               | 0.00          |
| 05/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5390      | 5                             | 5390      | 5                               | 0.00          |
| 05/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.24      | 74.3761                       | 9.2360    | 74.3761                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 4834      | 5                             | 4834      | 5                               | 0.00          |
| 05/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 4671      | 5                             | 4671      | 5                               | 0.00          |
| 05/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5001      | 5                             | 5001      | 5                               | 0.00          |
| 05/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 6381      | 6                             | 6381      | 6                               | 0.00          |
| 05/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6810      | 7                             | 6810      | 7                               | 0.00          |
| 05/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6592      | 6                             | 6592      | 6                               | 0.00          |
| 05/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 140.26    | 140.9777                      | 140.2570  | 140.9777                        | 925.00        |
| 05/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 1257      | 2                             | 1257      | 2                               | 0.00          |
| 05/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 1207      | 2                             | 1207      | 2                               | 0.00          |
| 05/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 1307      | 2                             | 1307      | 2                               | 0.00          |
| 05/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.03    | 119.2947                      | 119.0317  | 119.2947                        | 480.00        |
| 05/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 832       | 1                             | 832       | 1                               | 0.00          |
| 05/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 882       | 1                             | 882       | 1                               | 0.00          |
| 05/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 782       | 1                             | 782       | 1                               | 0.00          |
| 05/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 117.83    | 117.8167                      | 117.8277  | 117.8167                        | 3,252.00      |
| 05/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 2528      | 3                             | 2528      | 3                               | 0.00          |
| 05/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 2478      | 2                             | 2478      | 2                               | 0.00          |
| 05/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 2578      | 3                             | 2578      | 3                               | 0.00          |
| 05/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.91      | 84.3521                       | 8.9090    | 84.3521                         | 4,435.00      |
| 05/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3090      | 3                             | 3090      | 3                               | 0.00          |
| 05/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 2805      | 3                             | 2805      | 3                               | 0.00          |
| 05/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 3384      | 4                             | 3384      | 4                               | 0.00          |
| 05/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 395       | 0                             | 395       | 0                               | 0.00          |
| 05/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 565       | 1                             | 565       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 474       | 0                             | 474       | 0                               | 0.00          |
| 05/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.99      | 85.5612                       | 8.9880    | 85.5612                         | 0.00          |
| 05/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 4730      | 5                             | 4730      | 5                               | 0.00          |
| 05/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 4953      | 5                             | 4953      | 5                               | 0.00          |
| 05/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 4511      | 5                             | 4511      | 5                               | 0.00          |
| 05/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2894      | 3                             | 2894      | 3                               | 0.00          |
| 05/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2590      | 2                             | 2590      | 2                               | 0.00          |
| 05/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2739      | 3                             | 2739      | 3                               | 0.00          |
| 05/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 9.06      | 83.3410                       | 9.0610    | 83.3410                         | 0.00          |
| 05/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 4585      | 5                             | 4585      | 5                               | 0.00          |
| 05/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 4775      | 5                             | 4775      | 5                               | 0.00          |
| 05/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 4404      | 5                             | 4404      | 5                               | 0.00          |
| 05/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 5258      | 5                             | 5258      | 5                               | 0.00          |
| 05/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4859      | 5                             | 4859      | 5                               | 0.00          |
| 05/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 5053      | 5                             | 5053      | 5                               | 0.00          |
| 05/04/2012 | R213 On 07-February-13 |        |              | Bond Future | 9.14      | 84.7624                       | 9.1400    | 84.7624                         | 0.00          |
| 05/04/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 5263      | 5                             | 5263      | 5                               | 0.00          |
| 05/04/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 5447      | 6                             | 5447      | 6                               | 0.00          |
| 05/04/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 5088      | 5                             | 5088      | 5                               | 0.00          |
| 05/04/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 6535      | 6                             | 6535      | 6                               | 0.00          |
| 05/04/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 6128      | 6                             | 6128      | 6                               | 0.00          |
| 05/04/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 6325      | 6                             | 6325      | 6                               | 0.00          |
| 05/04/2012 | R214 On 03-May-12      |        |              | Bond Future | 9.07      | 75.4982                       | 9.0670    | 75.4982                         | 1,530.00      |
| 05/04/2012 | R214 On 03-May-12      | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R214 On 03-May-12      | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R214 On 03-May-12      | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R214 On 03-May-12      | 8.79   | Put          | Bond Future | 2245      | 2                             | 2245      | 2                               | 0.00          |
| 05/04/2012 | R214 On 03-May-12      | 8.81   | Put          | Bond Future | 2079      | 2                             | 2079      | 2                               | 0.00          |
| 05/04/2012 | R214 On 03-May-12      | 8.80   | Put          | Bond Future | 2162      | 2                             | 2162      | 2                               | 0.00          |
| 05/04/2012 | R214 On 02-August-12   |        |              | Bond Future | 9.14      | 76.5761                       | 9.1410    | 76.5761                         | 0.00          |
| 05/04/2012 | R214 On 02-August-12   | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R214 On 02-August-12   | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/04/2012 | R214 On 02-August-12   | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 2823      | 2                             | 2823      | 2                               | 0.00          |
| 05/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 2657      | 2                             | 2657      | 2                               | 0.00          |
| 05/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 2740      | 2                             | 2740      | 2                               | 0.00          |
| 10/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 421.09    | 420.4960                      | 421.0850  | 420.4960                        | 16.00         |
| 10/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 427.09    | 426.5210                      | 427.0890  | 426.5210                        | 0.00          |
| 10/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 382.46    | 381.8450                      | 382.4590  | 381.8450                        | 899.00        |
| 10/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 387.91    | 387.3160                      | 387.9130  | 387.3160                        | 118.00        |
| 10/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 10/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 8.02      | 7.8294                        | 8.0232    | 7.8294                          | 0.00          |
| 10/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 51        | 0                             | 51        | 0                               | 0.00          |
| 10/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 68        | 0                             | 68        | 0                               | 0.00          |
| 10/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 38        | 0                             | 38        | 0                               | 0.00          |
| 10/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 165       | 0                             | 165       | 0                               | 0.00          |
| 10/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 95        | 0                             | 95        | 0                               | 0.00          |
| 10/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 128       | 0                             | 128       | 0                               | 0.00          |
| 10/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.13      | 0.0623                        | 0.1250    | 0.0623                          | 12,500.00     |
| 10/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.19      | 0.1215                        | 0.1896    | 0.1215                          | 5,670.00      |
| 10/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.20      | 0.2048                        | 0.2028    | 0.2048                          | 8,000.00      |
| 10/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0208                        | 0.0089    | 0.0208                          | 8,000.00      |
| 10/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.18      | 0.1195                        | 0.1773    | 0.1195                          | 16,000.00     |
| 10/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0104                        | 0.0052    | 0.0104                          | 16,000.00     |
| 10/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 10/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.53      | 6.5000                        | 6.5340    | 6.5000                          | 1,000.00      |
| 10/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 85        | 0                             | 85        | 0                               | 0.00          |
| 10/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 57        | 0                             | 57        | 0                               | 0.00          |
| 10/04/2012 | DAAE On 30-April-12     | 6.45   | Call         | Any day expiry     | 119       | 0                             | 119       | 0                               | 0.00          |
| 10/04/2012 | DAAE On 30-April-12     | 6.45   | Put          | Any day expiry     | 35        | 0                             | 35        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | DAAE On 30-April-12     | 6.55   | Put          | Any day expiry     | 73        | 0                             | 73        | 0                               | 0.00          |
| 10/04/2012 | DAAE On 30-April-12     | 6.50   | Put          | Any day expiry     | 51        | 0                             | 51        | 0                               | 0.00          |
| 10/04/2012 | DAAF On 30-April-12     |        |              | Any day expiry     | 8.24      | 8.0000                        | 8.2371    | 8.0000                          | 1,000.00      |
| 10/04/2012 | DAAF On 30-April-12     | 8.00   | Call         | Any day expiry     | 255       | 0                             | 255       | 0                               | 0.00          |
| 10/04/2012 | DAAF On 30-April-12     | 7.95   | Call         | Any day expiry     | 299       | 0                             | 299       | 0                               | 0.00          |
| 10/04/2012 | DAAF On 30-April-12     | 8.05   | Call         | Any day expiry     | 212       | 0                             | 212       | 0                               | 0.00          |
| 10/04/2012 | DAAF On 30-April-12     | 8.05   | Put          | Any day expiry     | 25        | 0                             | 25        | 0                               | 0.00          |
| 10/04/2012 | DAAF On 30-April-12     | 7.95   | Put          | Any day expiry     | 12        | 0                             | 12        | 0                               | 0.00          |
| 10/04/2012 | DAAF On 30-April-12     | 8.00   | Put          | Any day expiry     | 18        | 0                             | 18        | 0                               | 0.00          |
| 10/04/2012 | GOVI On 03-May-12       |        |              | GOVI               | 383.60    | 382.9940                      | 383.6020  | 382.9940                        | 201.00        |
| 10/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 16020     | 1                             | 16020     | 1                               | 0.00          |
| 10/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 15920     | 1                             | 15920     | 1                               | 0.00          |
| 10/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 16120     | 1                             | 16120     | 1                               | 0.00          |
| 10/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | GOVI On 02-August-12    |        |              | GOVI               | 389.07    | 388.4820                      | 389.0710  | 388.4820                        | 0.00          |
| 10/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 9390      | 2                             | 9390      | 2                               | 0.00          |
| 10/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 9190      | 2                             | 9190      | 2                               | 0.00          |
| 10/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 9290      | 2                             | 9290      | 2                               | 0.00          |
| 10/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 10/04/2012 | IGOV On 03-May-12       |        |              | Index Future       | 172.72    | 172.5280                      | 172.7160  | 172.5280                        | 550.00        |
| 10/04/2012 | IGOV On 02-August-12    |        |              | Index Future       | 175.18    | 175.0010                      | 175.1790  | 175.0010                        | 0.00          |
| 10/04/2012 | ILBI On 03-May-12       |        |              | Index Future       | 467.01    | 467.0050                      | 467.0050  | 467.0050                        | 0.00          |
| 10/04/2012 | ILBI On 02-August-12    |        |              | Index Future       | 473.64    | 473.6390                      | 473.6390  | 473.6390                        | 169.00        |
| 10/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 10/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 10/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 10/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 10/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 10/04/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 10/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3700                       | 5.6200    | 94.3700                         | 0.00          |
| 10/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3500                       | 5.6400    | 94.3500                         | 2,890.00      |
| 10/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.66      | 94.3300                       | 5.6600    | 94.3300                         | 0.00          |
| 10/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.68      | 94.3000                       | 5.6800    | 94.3000                         | 0.00          |
| 10/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.73      | 94.2500                       | 5.7300    | 94.2500                         | 44,760.00     |
| 10/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.85      | 94.1000                       | 5.8500    | 94.1000                         | 840.00        |
| 10/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.04      | 93.8900                       | 6.0400    | 93.8900                         | 790.00        |
| 10/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.25      | 93.6800                       | 6.2500    | 93.6800                         | 500.00        |
| 10/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.47      | 93.4600                       | 6.4700    | 93.4600                         | 1,700.00      |
| 10/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.69      | 93.2400                       | 6.6900    | 93.2400                         | 1,500.00      |
| 10/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.91      | 93.0000                       | 6.9100    | 93.0000                         | 0.00          |
| 10/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.81      | 121.6167                      | 6.8090    | 121.6167                        | 12,679.00     |
| 10/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4656      | 5                             | 4656      | 5                               | 0.00          |
| 10/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 4813      | 5                             | 4813      | 5                               | 0.00          |
| 10/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4498      | 4                             | 4498      | 4                               | 0.00          |
| 10/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 10        | 0                             | 10        | 0                               | 1,500.00      |
| 10/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 73        | 0                             | 73        | 0                               | 1,500.00      |
| 10/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 1794      | 2                             | 1794      | 2                               | 0.00          |
| 10/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 303       | 0                             | 303       | 0                               | 1,500.00      |
| 10/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 499       | 1                             | 499       | 1                               | 1,500.00      |
| 10/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 18        | 0                             | 18        | 0                               | 1,500.00      |
| 10/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 1102      | 1                             | 1102      | 1                               | 1,500.00      |
| 10/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1880      | 2                             | 1880      | 2                               | 0.00          |
| 10/04/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.91      | 123.3559                      | 6.9050    | 123.3559                        | 0.00          |
| 10/04/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 3445      | 3                             | 3445      | 3                               | 0.00          |
| 10/04/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 3576      | 3                             | 3576      | 3                               | 0.00          |
| 10/04/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 3314      | 3                             | 3314      | 3                               | 0.00          |
| 10/04/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 168       | 0                             | 168       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 134       | 0                             | 134       | 0                               | 0.00          |
| 10/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 151       | 0                             | 151       | 0                               | 0.00          |
| 10/04/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.98      | 118.4521                      | 6.9750    | 118.4521                        | 0.00          |
| 10/04/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1329      | 1                             | 1329      | 1                               | 0.00          |
| 10/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1405      | 1                             | 1405      | 1                               | 0.00          |
| 10/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1257      | 1                             | 1257      | 1                               | 0.00          |
| 10/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1327      | 1                             | 1327      | 1                               | 0.00          |
| 10/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1194      | 1                             | 1194      | 1                               | 0.00          |
| 10/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1259      | 1                             | 1259      | 1                               | 0.00          |
| 10/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 7.05      | 120.4737                      | 7.0540    | 120.4737                        | 0.00          |
| 10/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1074      | 1                             | 1074      | 1                               | 0.00          |
| 10/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1130      | 1                             | 1130      | 1                               | 0.00          |
| 10/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1020      | 1                             | 1020      | 1                               | 0.00          |
| 10/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1926      | 2                             | 1926      | 2                               | 0.00          |
| 10/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1779      | 2                             | 1779      | 2                               | 0.00          |
| 10/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1852      | 2                             | 1852      | 2                               | 0.00          |
| 10/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.54      | 119.9581                      | 8.5400    | 119.9581                        | 30,792.00     |
| 10/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 4355      | 4                             | 4355      | 4                               | 0.00          |
| 10/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 4742      | 5                             | 4742      | 5                               | 0.00          |
| 10/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 3975      | 4                             | 3975      | 4                               | 0.00          |
| 10/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 56        | 0                             | 56        | 0                               | 2,250.00      |
| 10/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 3249      | 3                             | 3249      | 3                               | 0.00          |
| 10/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 346       | 0                             | 346       | 0                               | 750.00        |
| 10/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 1229      | 1                             | 1229      | 1                               | 0.00          |
| 10/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1598      | 2                             | 1598      | 2                               | 750.00        |
| 10/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 443       | 1                             | 443       | 1                               | 2,250.00      |
| 10/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3540      | 4                             | 3540      | 4                               | 0.00          |
| 10/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 285       | 0                             | 285       | 0                               | 0.00          |
| 10/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 6174      | 6                             | 6174      | 6                               | 0.00          |
| 10/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 177       | 0                             | 177       | 0                               | 0.00          |
| 10/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 226       | 0                             | 226       | 0                               | 0.00          |
| 10/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.63      | 116.3904                      | 8.6280    | 116.3904                        | 630.00        |
| 10/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 4600      | 5                             | 4600      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 4850      | 5                             | 4850      | 5                               | 0.00          |
| 10/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 4357      | 4                             | 4357      | 4                               | 0.00          |
| 10/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 2504      | 3                             | 2504      | 3                               | 8,750.00      |
| 10/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 4167      | 4                             | 4167      | 4                               | 0.00          |
| 10/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1170      | 1                             | 1170      | 1                               | 43.00         |
| 10/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 4649      | 5                             | 4649      | 5                               | 0.00          |
| 10/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 978       | 1                             | 978       | 1                               | 276.00        |
| 10/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 9406      | 10                            | 9406      | 10                              | 0.00          |
| 10/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 3466      | 4                             | 3466      | 4                               | 43.00         |
| 10/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3879      | 4                             | 3879      | 4                               | 276.00        |
| 10/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 10217     | 10                            | 10217     | 10                              | 0.00          |
| 10/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3709      | 4                             | 3709      | 4                               | 0.00          |
| 10/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5991      | 6                             | 5991      | 6                               | 0.00          |
| 10/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 3312      | 3                             | 3312      | 3                               | 0.00          |
| 10/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 3506      | 4                             | 3506      | 4                               | 0.00          |
| 10/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.70      | 118.1918                      | 8.7040    | 118.1918                        | 0.00          |
| 10/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5489      | 5                             | 5489      | 5                               | 0.00          |
| 10/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 5267      | 5                             | 5267      | 5                               | 0.00          |
| 10/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 5722      | 6                             | 5722      | 6                               | 0.00          |
| 10/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4876      | 5                             | 4876      | 5                               | 0.00          |
| 10/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 5302      | 5                             | 5302      | 5                               | 0.00          |
| 10/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 5082      | 5                             | 5082      | 5                               | 0.00          |
| 10/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.78      | 114.9044                      | 8.7840    | 114.9044                        | 0.00          |
| 10/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 5173      | 5                             | 5173      | 5                               | 0.00          |
| 10/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 5368      | 5                             | 5368      | 5                               | 0.00          |
| 10/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 4981      | 5                             | 4981      | 5                               | 0.00          |
| 10/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7936      | 8                             | 7936      | 8                               | 0.00          |
| 10/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 7427      | 8                             | 7427      | 8                               | 0.00          |
| 10/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7679      | 8                             | 7679      | 8                               | 0.00          |
| 10/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.35    | 215.3400                      | 215.3455  | 215.3400                        | 0.00          |
| 10/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 345       | 0                             | 345       | 0                               | 0.00          |
| 10/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 395       | 0                             | 395       | 0                               | 0.00          |
| 10/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 295       | 0                             | 295       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 258.25    | 258.2238                      | 258.2474  | 258.2238                        | 1,044.00      |
| 10/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 7247      | 7                             | 7247      | 7                               | 0.00          |
| 10/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 7197      | 7                             | 7197      | 7                               | 0.00          |
| 10/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 7297      | 7                             | 7297      | 7                               | 0.00          |
| 10/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.11      | 109.5477                      | 6.1110    | 109.5477                        | 1,845.00      |
| 10/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 3974      | 4                             | 3974      | 4                               | 0.00          |
| 10/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4092      | 4                             | 4092      | 4                               | 0.00          |
| 10/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3855      | 4                             | 3855      | 4                               | 0.00          |
| 10/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.15      | 106.7096                      | 6.1490    | 106.7096                        | 0.00          |
| 10/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3024      | 3                             | 3024      | 3                               | 0.00          |
| 10/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3128      | 3                             | 3128      | 3                               | 0.00          |
| 10/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2920      | 3                             | 2920      | 3                               | 0.00          |
| 10/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 10/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 10/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 10/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.14      | 108.3579                      | 6.1360    | 108.3579                        | 0.00          |
| 10/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1246      | 1                             | 1246      | 1                               | 0.00          |
| 10/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1313      | 1                             | 1313      | 1                               | 0.00          |
| 10/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1181      | 1                             | 1181      | 1                               | 0.00          |
| 10/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 546       | 1                             | 546       | 1                               | 0.00          |
| 10/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 477       | 1                             | 477       | 1                               | 0.00          |
| 10/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 511       | 1                             | 511       | 1                               | 0.00          |
| 10/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.10      | 105.7914                      | 6.0950    | 105.7914                        | 0.00          |
| 10/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1021      | 1                             | 1021      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 970       | 1                             | 970       | 1                               | 0.00          |
| 10/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1073      | 1                             | 1073      | 1                               | 0.00          |
| 10/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 708       | 1                             | 708       | 1                               | 0.00          |
| 10/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 783       | 1                             | 783       | 1                               | 0.00          |
| 10/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 745       | 1                             | 745       | 1                               | 0.00          |
| 10/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 189.87    | 189.8554                      | 189.8743  | 189.8554                        | 37,082.00     |
| 10/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 10/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 176       | 0                             | 176       | 0                               | 0.00          |
| 10/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 126       | 0                             | 126       | 0                               | 0.00          |
| 10/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.39      | 104.8344                      | 7.3920    | 104.8344                        | 3,923.00      |
| 10/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 5841      | 6                             | 5841      | 6                               | 0.00          |
| 10/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6049      | 6                             | 6049      | 6                               | 0.00          |
| 10/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5634      | 6                             | 5634      | 6                               | 0.00          |
| 10/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 77        | 0                             | 77        | 0                               | 4,200.00      |
| 10/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 190       | 0                             | 190       | 0                               | 1,400.00      |
| 10/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 723       | 1                             | 723       | 1                               | 0.00          |
| 10/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 1883      | 2                             | 1883      | 2                               | 0.00          |
| 10/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 4,200.00      |
| 10/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 465       | 1                             | 465       | 1                               | 1,400.00      |
| 10/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1276      | 1                             | 1276      | 1                               | 0.00          |
| 10/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1842      | 2                             | 1842      | 2                               | 0.00          |
| 10/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.49      | 106.3375                      | 7.4870    | 106.3375                        | 0.00          |
| 10/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4581      | 5                             | 4581      | 5                               | 0.00          |
| 10/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4410      | 4                             | 4410      | 4                               | 0.00          |
| 10/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4750      | 5                             | 4750      | 5                               | 0.00          |
| 10/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 339       | 0                             | 339       | 0                               | 0.00          |
| 10/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 404       | 0                             | 404       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 372       | 0                             | 372       | 0                               | 0.00          |
| 10/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.57      | 103.8172                      | 7.5660    | 103.8172                        | 0.00          |
| 10/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2541      | 3                             | 2541      | 3                               | 0.00          |
| 10/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2427      | 2                             | 2427      | 2                               | 0.00          |
| 10/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2659      | 3                             | 2659      | 3                               | 0.00          |
| 10/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1712      | 2                             | 1712      | 2                               | 0.00          |
| 10/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1883      | 2                             | 1883      | 2                               | 0.00          |
| 10/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1795      | 2                             | 1795      | 2                               | 0.00          |
| 10/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.65      | 105.5876                      | 7.6540    | 105.5876                        | 0.00          |
| 10/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 808       | 1                             | 808       | 1                               | 0.00          |
| 10/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 764       | 1                             | 764       | 1                               | 0.00          |
| 10/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 853       | 1                             | 853       | 1                               | 0.00          |
| 10/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 5227      | 5                             | 5227      | 5                               | 0.00          |
| 10/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5545      | 6                             | 5545      | 6                               | 0.00          |
| 10/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5385      | 5                             | 5385      | 5                               | 0.00          |
| 10/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.69      | 104.5114                      | 7.6880    | 104.5114                        | 3,656.00      |
| 10/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5308      | 5                             | 5308      | 5                               | 0.00          |
| 10/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5549      | 5                             | 5549      | 5                               | 0.00          |
| 10/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5067      | 5                             | 5067      | 5                               | 0.00          |
| 10/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 12        | 0                             | 12        | 0                               | 550.00        |
| 10/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 884       | 1                             | 884       | 1                               | 0.00          |
| 10/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 564       | 1                             | 564       | 1                               | 550.00        |
| 10/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 10/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3644      | 4                             | 3644      | 4                               | 0.00          |
| 10/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 10/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 10/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.78      | 101.9773                      | 7.7840    | 101.9773                        | 0.00          |
| 10/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4260      | 4                             | 4260      | 4                               | 0.00          |
| 10/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4443      | 4                             | 4443      | 4                               | 0.00          |
| 10/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4079      | 4                             | 4079      | 4                               | 0.00          |
| 10/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 826       | 1                             | 826       | 1                               | 0.00          |
| 10/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 713       | 1                             | 713       | 1                               | 0.00          |
| 10/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 768       | 1                             | 768       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.86      | 103.5521                      | 7.8630    | 103.5521                        | 0.00          |
| 10/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 2945      | 3                             | 2945      | 3                               | 0.00          |
| 10/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3080      | 3                             | 3080      | 3                               | 0.00          |
| 10/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 2816      | 3                             | 2816      | 3                               | 0.00          |
| 10/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2399      | 2                             | 2399      | 2                               | 0.00          |
| 10/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2186      | 2                             | 2186      | 2                               | 0.00          |
| 10/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2289      | 2                             | 2289      | 2                               | 0.00          |
| 10/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.95      | 101.2823                      | 7.9480    | 101.2823                        | 0.00          |
| 10/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3216      | 3                             | 3216      | 3                               | 0.00          |
| 10/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3341      | 3                             | 3341      | 3                               | 0.00          |
| 10/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3099      | 3                             | 3099      | 3                               | 0.00          |
| 10/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 3090      | 3                             | 3090      | 3                               | 0.00          |
| 10/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2871      | 3                             | 2871      | 3                               | 0.00          |
| 10/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2976      | 3                             | 2976      | 3                               | 0.00          |
| 10/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.86      | 104.8939                      | 5.8580    | 104.8939                        | 1,000.00      |
| 10/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2605      | 3                             | 2605      | 3                               | 0.00          |
| 10/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2527      | 2                             | 2527      | 2                               | 0.00          |
| 10/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2683      | 3                             | 2683      | 3                               | 0.00          |
| 10/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.88      | 102.6333                      | 5.8770    | 102.6333                        | 0.00          |
| 10/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1883      | 2                             | 1883      | 2                               | 0.00          |
| 10/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1818      | 2                             | 1818      | 2                               | 0.00          |
| 10/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1948      | 2                             | 1948      | 2                               | 0.00          |
| 10/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 10/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 10/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 10/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.79      | 104.2182                      | 5.7870    | 104.2182                        | 0.00          |
| 10/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 566       | 1                             | 566       | 1                               | 0.00          |
| 10/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 532       | 1                             | 532       | 1                               | 0.00          |
| 10/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 602       | 1                             | 602       | 1                               | 0.00          |
| 10/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 300       | 0                             | 300       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 344       | 0                             | 344       | 0                               | 0.00          |
| 10/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 321       | 0                             | 321       | 0                               | 0.00          |
| 10/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.60      | 102.2275                      | 5.5960    | 102.2275                        | 0.00          |
| 10/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 611       | 1                             | 611       | 1                               | 0.00          |
| 10/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 582       | 1                             | 582       | 1                               | 0.00          |
| 10/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 642       | 1                             | 642       | 1                               | 0.00          |
| 10/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 235       | 0                             | 235       | 0                               | 0.00          |
| 10/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 264       | 0                             | 264       | 0                               | 0.00          |
| 10/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 248       | 0                             | 248       | 0                               | 0.00          |
| 10/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.92      | 98.3457                       | 7.9180    | 98.3457                         | 21,736.00     |
| 10/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4488      | 4                             | 4488      | 4                               | 0.00          |
| 10/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4745      | 5                             | 4745      | 5                               | 0.00          |
| 10/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4231      | 4                             | 4231      | 4                               | 0.00          |
| 10/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 78        | 0                             | 78        | 0                               | 2,400.00      |
| 10/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2243      | 2                             | 2243      | 2                               | 0.00          |
| 10/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 248       | 0                             | 248       | 0                               | 800.00        |
| 10/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1034      | 1                             | 1034      | 1                               | 0.00          |
| 10/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 581       | 1                             | 581       | 1                               | 800.00        |
| 10/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 154       | 0                             | 154       | 0                               | 2,400.00      |
| 10/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1748      | 2                             | 1748      | 2                               | 0.00          |
| 10/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 10/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2716      | 3                             | 2716      | 3                               | 0.00          |
| 10/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 10/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 10/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 8.01      | 96.1134                       | 8.0130    | 96.1134                         | 0.00          |
| 10/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4712      | 5                             | 4712      | 5                               | 0.00          |
| 10/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4908      | 5                             | 4908      | 5                               | 0.00          |
| 10/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4519      | 4                             | 4519      | 4                               | 0.00          |
| 10/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 912       | 1                             | 912       | 1                               | 0.00          |
| 10/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 790       | 1                             | 790       | 1                               | 0.00          |
| 10/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 849       | 1                             | 849       | 1                               | 0.00          |
| 10/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.09      | 97.6016                       | 8.0900    | 97.6016                         | 0.00          |
| 10/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3380      | 3                             | 3380      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3527      | 3                             | 3527      | 3                               | 0.00          |
| 10/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3236      | 3                             | 3236      | 3                               | 0.00          |
| 10/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2664      | 3                             | 2664      | 3                               | 0.00          |
| 10/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2438      | 3                             | 2438      | 3                               | 0.00          |
| 10/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2549      | 3                             | 2549      | 3                               | 0.00          |
| 10/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.17      | 95.6231                       | 8.1740    | 95.6231                         | 0.00          |
| 10/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3667      | 4                             | 3667      | 4                               | 0.00          |
| 10/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 3803      | 4                             | 3803      | 4                               | 0.00          |
| 10/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3537      | 4                             | 3537      | 4                               | 0.00          |
| 10/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3406      | 3                             | 3406      | 3                               | 0.00          |
| 10/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 3169      | 3                             | 3169      | 3                               | 0.00          |
| 10/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3284      | 3                             | 3284      | 3                               | 0.00          |
| 10/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 8.00      | 92.8052                       | 8.0000    | 92.8052                         | 10,000.00     |
| 10/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5732      | 6                             | 5732      | 6                               | 0.00          |
| 10/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6006      | 6                             | 6006      | 6                               | 0.00          |
| 10/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5459      | 5                             | 5459      | 5                               | 0.00          |
| 10/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 71        | 0                             | 71        | 0                               | 3,000.00      |
| 10/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 2262      | 2                             | 2262      | 2                               | 0.00          |
| 10/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 234       | 0                             | 234       | 0                               | 1,000.00      |
| 10/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1015      | 1                             | 1015      | 1                               | 0.00          |
| 10/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 717       | 1                             | 717       | 1                               | 1,000.00      |
| 10/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 204       | 0                             | 204       | 0                               | 3,000.00      |
| 10/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 2045      | 2                             | 2045      | 2                               | 0.00          |
| 10/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 10/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 3115      | 3                             | 3115      | 3                               | 0.00          |
| 10/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 10/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 10/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.09      | 94.1385                       | 8.0860    | 94.1385                         | 0.00          |
| 10/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4805      | 5                             | 4805      | 5                               | 0.00          |
| 10/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4603      | 5                             | 4603      | 5                               | 0.00          |
| 10/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5011      | 5                             | 5011      | 5                               | 0.00          |
| 10/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 974       | 1                             | 974       | 1                               | 0.00          |
| 10/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 1118      | 1                             | 1118      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 1043      | 1                             | 1043      | 1                               | 0.00          |
| 10/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.16      | 92.1945                       | 8.1600    | 92.1945                         | 0.00          |
| 10/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3441      | 3                             | 3441      | 3                               | 0.00          |
| 10/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3295      | 3                             | 3295      | 3                               | 0.00          |
| 10/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3595      | 4                             | 3595      | 4                               | 0.00          |
| 10/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2805      | 3                             | 2805      | 3                               | 0.00          |
| 10/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 3068      | 3                             | 3068      | 3                               | 0.00          |
| 10/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2932      | 3                             | 2932      | 3                               | 0.00          |
| 10/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.24      | 93.7653                       | 8.2390    | 93.7653                         | 0.00          |
| 10/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3174      | 3                             | 3174      | 3                               | 0.00          |
| 10/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3051      | 3                             | 3051      | 3                               | 0.00          |
| 10/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3301      | 3                             | 3301      | 3                               | 0.00          |
| 10/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4352      | 4                             | 4352      | 4                               | 0.00          |
| 10/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4664      | 5                             | 4664      | 5                               | 0.00          |
| 10/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4505      | 5                             | 4505      | 5                               | 0.00          |
| 10/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 9.00      | 73.6730                       | 9.0020    | 73.6730                         | 3,048.00      |
| 10/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 1220      | 1                             | 1220      | 1                               | 0.00          |
| 10/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 1420      | 1                             | 1420      | 1                               | 0.00          |
| 10/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1039      | 1                             | 1039      | 1                               | 0.00          |
| 10/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1437      | 2                             | 1437      | 2                               | 0.00          |
| 10/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1055      | 1                             | 1055      | 1                               | 0.00          |
| 10/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1235      | 1                             | 1235      | 1                               | 0.00          |
| 10/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 9.08      | 74.7330                       | 9.0790    | 74.7330                         | 0.00          |
| 10/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 4191      | 4                             | 4191      | 4                               | 0.00          |
| 10/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 4397      | 4                             | 4397      | 4                               | 0.00          |
| 10/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 3988      | 4                             | 3988      | 4                               | 0.00          |
| 10/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3087      | 3                             | 3087      | 3                               | 0.00          |
| 10/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2765      | 3                             | 2765      | 3                               | 0.00          |
| 10/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2923      | 3                             | 2923      | 3                               | 0.00          |
| 10/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 9.15      | 72.7404                       | 9.1470    | 72.7404                         | 0.00          |
| 10/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4169      | 4                             | 4169      | 4                               | 0.00          |
| 10/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 4347      | 4                             | 4347      | 4                               | 0.00          |
| 10/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4000      | 4                             | 4000      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5486      | 6                             | 5486      | 6                               | 0.00          |
| 10/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 5073      | 5                             | 5073      | 5                               | 0.00          |
| 10/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5274      | 5                             | 5274      | 5                               | 0.00          |
| 10/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.22      | 73.9798                       | 9.2190    | 73.9798                         | 0.00          |
| 10/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 4850      | 5                             | 4850      | 5                               | 0.00          |
| 10/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5017      | 5                             | 5017      | 5                               | 0.00          |
| 10/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 4685      | 5                             | 4685      | 5                               | 0.00          |
| 10/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6700      | 7                             | 6700      | 7                               | 0.00          |
| 10/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 6272      | 6                             | 6272      | 6                               | 0.00          |
| 10/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6483      | 7                             | 6483      | 7                               | 0.00          |
| 10/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 140.45    | 140.2570                      | 140.4547  | 140.2570                        | 925.00        |
| 10/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 1455      | 1                             | 1455      | 1                               | 0.00          |
| 10/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 1505      | 1                             | 1505      | 1                               | 0.00          |
| 10/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 1405      | 1                             | 1405      | 1                               | 0.00          |
| 10/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.20    | 119.0317                      | 119.2005  | 119.0317                        | 480.00        |
| 10/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 1000      | 1                             | 1000      | 1                               | 0.00          |
| 10/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 950       | 1                             | 950       | 1                               | 0.00          |
| 10/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 1050      | 1                             | 1050      | 1                               | 0.00          |
| 10/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 117.84    | 117.8277                      | 117.8384  | 117.8277                        | 3,252.00      |
| 10/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 2538      | 3                             | 2538      | 3                               | 0.00          |
| 10/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 2588      | 3                             | 2588      | 3                               | 0.00          |
| 10/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 2488      | 2                             | 2488      | 2                               | 0.00          |
| 10/04/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.89      | 84.0369                       | 8.8880    | 84.0369                         | 4,435.00      |
| 10/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3125      | 3                             | 3125      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 2826      | 3                             | 2826      | 3                               | 0.00          |
| 10/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 3433      | 3                             | 3433      | 3                               | 0.00          |
| 10/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 279       | 0                             | 279       | 0                               | 0.00          |
| 10/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 420       | 1                             | 420       | 1                               | 0.00          |
| 10/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 344       | 0                             | 344       | 0                               | 0.00          |
| 10/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.97      | 85.2429                       | 8.9670    | 85.2429                         | 0.00          |
| 10/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 4754      | 5                             | 4754      | 5                               | 0.00          |
| 10/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 4980      | 5                             | 4980      | 5                               | 0.00          |
| 10/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 4532      | 5                             | 4532      | 5                               | 0.00          |
| 10/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2752      | 3                             | 2752      | 3                               | 0.00          |
| 10/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 2454      | 3                             | 2454      | 3                               | 0.00          |
| 10/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2600      | 3                             | 2600      | 3                               | 0.00          |
| 10/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 9.04      | 83.0195                       | 9.0390    | 83.0195                         | 0.00          |
| 10/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 4614      | 5                             | 4614      | 5                               | 0.00          |
| 10/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 4806      | 5                             | 4806      | 5                               | 0.00          |
| 10/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 4431      | 4                             | 4431      | 4                               | 0.00          |
| 10/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 5117      | 5                             | 5117      | 5                               | 0.00          |
| 10/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4722      | 5                             | 4722      | 5                               | 0.00          |
| 10/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4913      | 5                             | 4913      | 5                               | 0.00          |
| 10/04/2012 | R213 On 07-February-13 |        |              | Bond Future | 9.12      | 84.4383                       | 9.1180    | 84.4383                         | 0.00          |
| 10/04/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 5300      | 5                             | 5300      | 5                               | 0.00          |
| 10/04/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 5486      | 5                             | 5486      | 5                               | 0.00          |
| 10/04/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 5124      | 5                             | 5124      | 5                               | 0.00          |
| 10/04/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 6405      | 7                             | 6405      | 7                               | 0.00          |
| 10/04/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 6001      | 6                             | 6001      | 6                               | 0.00          |
| 10/04/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 6197      | 6                             | 6197      | 6                               | 0.00          |
| 10/04/2012 | R214 On 03-May-12      |        |              | Bond Future | 9.06      | 75.1014                       | 9.0560    | 75.1014                         | 1,530.00      |
| 10/04/2012 | R214 On 03-May-12      | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R214 On 03-May-12      | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R214 On 03-May-12      | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R214 On 03-May-12      | 8.79   | Put          | Bond Future | 2158      | 2                             | 2158      | 2                               | 0.00          |
| 10/04/2012 | R214 On 03-May-12      | 8.81   | Put          | Bond Future | 1992      | 2                             | 1992      | 2                               | 0.00          |
| 10/04/2012 | R214 On 03-May-12      | 8.80   | Put          | Bond Future | 2075      | 2                             | 2075      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R214 On 02-August-12    |        |              | Bond Future        | 9.13      | 76.1770                       | 9.1300    | 76.1770                         | 0.00          |
| 10/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 2737      | 3                             | 2737      | 3                               | 0.00          |
| 10/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 2571      | 3                             | 2571      | 3                               | 0.00          |
| 10/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 2654      | 3                             | 2654      | 3                               | 0.00          |
| 11/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 421.81    | 421.0850                      | 421.8090  | 421.0850                        | 16.00         |
| 11/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 427.82    | 427.0890                      | 427.8190  | 427.0890                        | 0.00          |
| 11/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 383.16    | 382.4590                      | 383.1620  | 382.4590                        | 899.00        |
| 11/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 388.62    | 387.9130                      | 388.6220  | 387.9130                        | 118.00        |
| 11/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 11/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.99      | 8.0232                        | 7.9878    | 8.0232                          | 0.00          |
| 11/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 39        | 0                             | 39        | 0                               | 0.00          |
| 11/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 53        | 0                             | 53        | 0                               | 0.00          |
| 11/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 29        | 0                             | 29        | 0                               | 0.00          |
| 11/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 191       | 0                             | 191       | 0                               | 0.00          |
| 11/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 115       | 0                             | 115       | 0                               | 0.00          |
| 11/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 151       | 0                             | 151       | 0                               | 0.00          |
| 11/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.11      | 0.1250                        | 0.1076    | 0.1250                          | 12,500.00     |
| 11/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.17      | 0.1896                        | 0.1713    | 0.1896                          | 5,670.00      |
| 11/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.17      | 0.2028                        | 0.1733    | 0.2028                          | 8,000.00      |
| 11/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0089                        | 0.0103    | 0.0089                          | 8,000.00      |
| 11/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.19      | 0.1773                        | 0.1876    | 0.1773                          | 16,000.00     |
| 11/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0052                        | 0.0065    | 0.0052                          | 16,000.00     |
| 11/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 11/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.55      | 6.5340                        | 6.5494    | 6.5340                          | 1,000.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 96        | 0                             | 96        | 0                               | 0.00          |
| 11/04/2012 | DAAE On 30-April-12     | 6.45   | Call         | Any day expiry     | 131       | 0                             | 131       | 0                               | 0.00          |
| 11/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 66        | 0                             | 66        | 0                               | 0.00          |
| 11/04/2012 | DAAE On 30-April-12     | 6.55   | Put          | Any day expiry     | 67        | 0                             | 67        | 0                               | 0.00          |
| 11/04/2012 | DAAE On 30-April-12     | 6.45   | Put          | Any day expiry     | 32        | 0                             | 32        | 0                               | 0.00          |
| 11/04/2012 | DAAE On 30-April-12     | 6.50   | Put          | Any day expiry     | 47        | 0                             | 47        | 0                               | 0.00          |
| 11/04/2012 | DAAF On 30-April-12     |        |              | Any day expiry     | 8.24      | 8.2371                        | 8.2395    | 8.2371                          | 1,000.00      |
| 11/04/2012 | DAAF On 30-April-12     | 8.00   | Call         | Any day expiry     | 255       | 0                             | 255       | 0                               | 0.00          |
| 11/04/2012 | DAAF On 30-April-12     | 8.05   | Call         | Any day expiry     | 212       | 0                             | 212       | 0                               | 0.00          |
| 11/04/2012 | DAAF On 30-April-12     | 7.95   | Call         | Any day expiry     | 300       | 0                             | 300       | 0                               | 0.00          |
| 11/04/2012 | DAAF On 30-April-12     | 7.95   | Put          | Any day expiry     | 11        | 0                             | 11        | 0                               | 0.00          |
| 11/04/2012 | DAAF On 30-April-12     | 8.05   | Put          | Any day expiry     | 23        | 0                             | 23        | 0                               | 0.00          |
| 11/04/2012 | DAAF On 30-April-12     | 8.00   | Put          | Any day expiry     | 16        | 0                             | 16        | 0                               | 0.00          |
| 11/04/2012 | GOVI On 03-May-12       |        |              | GOVI               | 384.28    | 383.6020                      | 384.2760  | 383.6020                        | 201.00        |
| 11/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 22760     | 2                             | 22760     | 2                               | 0.00          |
| 11/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 22660     | 2                             | 22660     | 2                               | 0.00          |
| 11/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 22860     | 2                             | 22860     | 2                               | 0.00          |
| 11/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | GOVI On 02-August-12    |        |              | GOVI               | 389.75    | 389.0710                      | 389.7510  | 389.0710                        | 0.00          |
| 11/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 2590      | 1                             | 2590      | 1                               | 0.00          |
| 11/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 2390      | 1                             | 2390      | 1                               | 0.00          |
| 11/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 2490      | 1                             | 2490      | 1                               | 0.00          |
| 11/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 11/04/2012 | IGOV On 03-May-12       |        |              | Index Future       | 172.68    | 172.7160                      | 172.6810  | 172.7160                        | 550.00        |
| 11/04/2012 | IGOV On 02-August-12    |        |              | Index Future       | 175.14    | 175.1790                      | 175.1410  | 175.1790                        | 0.00          |
| 11/04/2012 | ILBI On 03-May-12       |        |              | Index Future       | 467.01    | 467.0050                      | 467.0050  | 467.0050                        | 0.00          |
| 11/04/2012 | ILBI On 02-August-12    |        |              | Index Future       | 473.64    | 473.6390                      | 473.6390  | 473.6390                        | 169.00        |
| 11/04/2012 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 11/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 11/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 11/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 11/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 11/04/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.60      | 94.3900                       | 5.6000    | 94.3900                         | 0.00          |
| 11/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3800                       | 5.6100    | 94.3800                         | 0.00          |
| 11/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3600                       | 5.6400    | 94.3600                         | 2,890.00      |
| 11/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3400                       | 5.6500    | 94.3400                         | 0.00          |
| 11/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.67      | 94.3200                       | 5.6700    | 94.3200                         | 0.00          |
| 11/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.71      | 94.2700                       | 5.7100    | 94.2700                         | 44,760.00     |
| 11/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.83      | 94.1500                       | 5.8300    | 94.1500                         | 840.00        |
| 11/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.02      | 93.9600                       | 6.0200    | 93.9600                         | 790.00        |
| 11/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.22      | 93.7500                       | 6.2200    | 93.7500                         | 500.00        |
| 11/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.42      | 93.5300                       | 6.4200    | 93.5300                         | 1,700.00      |
| 11/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.63      | 93.3100                       | 6.6300    | 93.3100                         | 1,500.00      |
| 11/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.86      | 93.0900                       | 6.8600    | 93.0900                         | 0.00          |
| 11/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.76      | 121.7194                      | 6.7590    | 121.7194                        | 12,679.00     |
| 11/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4822      | 5                             | 4822      | 5                               | 0.00          |
| 11/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 4979      | 5                             | 4979      | 5                               | 0.00          |
| 11/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4664      | 4                             | 4664      | 4                               | 0.00          |
| 11/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 10        | 0                             | 10        | 0                               | 1,500.00      |
| 11/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 82        | 0                             | 82        | 0                               | 1,500.00      |
| 11/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 1949      | 2                             | 1949      | 2                               | 0.00          |
| 11/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 351       | 0                             | 351       | 0                               | 1,500.00      |
| 11/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 381       | 0                             | 381       | 0                               | 1,500.00      |
| 11/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 8         | 0                             | 8         | 0                               | 1,500.00      |
| 11/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 946       | 1                             | 946       | 1                               | 1,500.00      |
| 11/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1715      | 2                             | 1715      | 2                               | 0.00          |
| 11/04/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.85      | 123.4570                      | 6.8510    | 123.4570                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3514      | 3                             | 3514      | 3                               | 0.00          |
| 11/04/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3374      | 3                             | 3374      | 3                               | 0.00          |
| 11/04/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3653      | 4                             | 3653      | 4                               | 0.00          |
| 11/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 11/04/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 62        | 0                             | 62        | 0                               | 0.00          |
| 11/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 54        | 0                             | 54        | 0                               | 0.00          |
| 11/04/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.92      | 118.5534                      | 6.9160    | 118.5534                        | 0.00          |
| 11/04/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1314      | 1                             | 1314      | 1                               | 0.00          |
| 11/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1393      | 1                             | 1393      | 1                               | 0.00          |
| 11/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1239      | 1                             | 1239      | 1                               | 0.00          |
| 11/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1143      | 1                             | 1143      | 1                               | 0.00          |
| 11/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 1016      | 1                             | 1016      | 1                               | 0.00          |
| 11/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1077      | 1                             | 1077      | 1                               | 0.00          |
| 11/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.99      | 120.5730                      | 6.9880    | 120.5730                        | 0.00          |
| 11/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1087      | 1                             | 1087      | 1                               | 0.00          |
| 11/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1144      | 1                             | 1144      | 1                               | 0.00          |
| 11/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 11/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1769      | 2                             | 1769      | 2                               | 0.00          |
| 11/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1625      | 2                             | 1625      | 2                               | 0.00          |
| 11/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1696      | 2                             | 1696      | 2                               | 0.00          |
| 11/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.50      | 120.1605                      | 8.4970    | 120.1605                        | 30,792.00     |
| 11/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 4769      | 4                             | 4769      | 4                               | 0.00          |
| 11/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 5157      | 5                             | 5157      | 5                               | 0.00          |
| 11/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 4389      | 4                             | 4389      | 4                               | 0.00          |
| 11/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 115       | 0                             | 115       | 0                               | 2,250.00      |
| 11/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 3658      | 3                             | 3658      | 3                               | 0.00          |
| 11/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 527       | 0                             | 527       | 0                               | 750.00        |
| 11/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 1556      | 1                             | 1556      | 1                               | 0.00          |
| 11/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1528      | 2                             | 1528      | 2                               | 750.00        |
| 11/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 455       | 0                             | 455       | 0                               | 2,250.00      |
| 11/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3324      | 4                             | 3324      | 4                               | 0.00          |
| 11/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 302       | 0                             | 302       | 0                               | 0.00          |
| 11/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5836      | 6                             | 5836      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 195       | 0                             | 195       | 0                               | 0.00          |
| 11/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 11/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.58      | 116.5798                      | 8.5830    | 116.5798                        | 630.00        |
| 11/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 4376      | 5                             | 4376      | 5                               | 0.00          |
| 11/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 4637      | 5                             | 4637      | 5                               | 0.00          |
| 11/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 2239      | 3                             | 2239      | 3                               | 8,750.00      |
| 11/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 3932      | 4                             | 3932      | 4                               | 0.00          |
| 11/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 4127      | 4                             | 4127      | 4                               | 0.00          |
| 11/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 770       | 1                             | 770       | 1                               | 276.00        |
| 11/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 938       | 1                             | 938       | 1                               | 43.00         |
| 11/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 4428      | 5                             | 4428      | 5                               | 0.00          |
| 11/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 2837      | 3                             | 2837      | 3                               | 43.00         |
| 11/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8767      | 9                             | 8767      | 9                               | 0.00          |
| 11/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 3072      | 4                             | 3072      | 4                               | 0.00          |
| 11/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5319      | 6                             | 5319      | 6                               | 0.00          |
| 11/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3236      | 4                             | 3236      | 4                               | 276.00        |
| 11/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9601      | 10                            | 9601      | 10                              | 0.00          |
| 11/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 2691      | 3                             | 2691      | 3                               | 0.00          |
| 11/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 2874      | 4                             | 2874      | 4                               | 0.00          |
| 11/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.66      | 118.3777                      | 8.6570    | 118.3777                        | 0.00          |
| 11/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5652      | 5                             | 5652      | 5                               | 0.00          |
| 11/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 5425      | 5                             | 5425      | 5                               | 0.00          |
| 11/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 5890      | 6                             | 5890      | 6                               | 0.00          |
| 11/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4626      | 5                             | 4626      | 5                               | 0.00          |
| 11/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 5043      | 5                             | 5043      | 5                               | 0.00          |
| 11/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4828      | 5                             | 4828      | 5                               | 0.00          |
| 11/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.74      | 115.1040                      | 8.7370    | 115.1040                        | 0.00          |
| 11/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 5162      | 5                             | 5162      | 5                               | 0.00          |
| 11/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 5362      | 5                             | 5362      | 5                               | 0.00          |
| 11/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 4966      | 5                             | 4966      | 5                               | 0.00          |
| 11/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7512      | 8                             | 7512      | 8                               | 0.00          |
| 11/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 7012      | 7                             | 7012      | 7                               | 0.00          |
| 11/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7259      | 8                             | 7259      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.37    | 215.3455                      | 215.3653  | 215.3455                        | 0.00          |
| 11/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 365       | 0                             | 365       | 0                               | 0.00          |
| 11/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 315       | 0                             | 315       | 0                               | 0.00          |
| 11/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 415       | 0                             | 415       | 0                               | 0.00          |
| 11/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 258.32    | 258.2474                      | 258.3221  | 258.2474                        | 1,044.00      |
| 11/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 7322      | 7                             | 7322      | 7                               | 0.00          |
| 11/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 7272      | 7                             | 7272      | 7                               | 0.00          |
| 11/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 7372      | 7                             | 7372      | 7                               | 0.00          |
| 11/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.07      | 109.6123                      | 6.0680    | 109.6123                        | 1,845.00      |
| 11/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4080      | 4                             | 4080      | 4                               | 0.00          |
| 11/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4199      | 4                             | 4199      | 4                               | 0.00          |
| 11/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 3962      | 4                             | 3962      | 4                               | 0.00          |
| 11/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.10      | 106.7704                      | 6.1020    | 106.7704                        | 0.00          |
| 11/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3104      | 3                             | 3104      | 3                               | 0.00          |
| 11/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2997      | 3                             | 2997      | 3                               | 0.00          |
| 11/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3212      | 3                             | 3212      | 3                               | 0.00          |
| 11/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 11/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 11/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 11/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.08      | 108.4167                      | 6.0820    | 108.4167                        | 0.00          |
| 11/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1263      | 1                             | 1263      | 1                               | 0.00          |
| 11/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1333      | 1                             | 1333      | 1                               | 0.00          |
| 11/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1194      | 1                             | 1194      | 1                               | 0.00          |
| 11/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 450       | 1                             | 450       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 388       | 0                             | 388       | 0                               | 0.00          |
| 11/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 418       | 1                             | 418       | 1                               | 0.00          |
| 11/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.04      | 105.8502                      | 6.0350    | 105.8502                        | 0.00          |
| 11/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1072      | 1                             | 1072      | 1                               | 0.00          |
| 11/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1020      | 1                             | 1020      | 1                               | 0.00          |
| 11/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1125      | 1                             | 1125      | 1                               | 0.00          |
| 11/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 653       | 1                             | 653       | 1                               | 0.00          |
| 11/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 726       | 1                             | 726       | 1                               | 0.00          |
| 11/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 689       | 1                             | 689       | 1                               | 0.00          |
| 11/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 189.94    | 189.8743                      | 189.9351  | 189.8743                        | 37,082.00     |
| 11/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 11/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 11/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 0.00          |
| 11/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.35      | 104.9324                      | 7.3540    | 104.9324                        | 3,923.00      |
| 11/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6011      | 6                             | 6011      | 6                               | 0.00          |
| 11/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6218      | 6                             | 6218      | 6                               | 0.00          |
| 11/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5803      | 6                             | 5803      | 6                               | 0.00          |
| 11/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 121       | 0                             | 121       | 0                               | 4,200.00      |
| 11/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 266       | 0                             | 266       | 0                               | 1,400.00      |
| 11/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 862       | 1                             | 862       | 1                               | 0.00          |
| 11/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2052      | 2                             | 2052      | 2                               | 0.00          |
| 11/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 83        | 0                             | 83        | 0                               | 4,200.00      |
| 11/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 434       | 0                             | 434       | 0                               | 1,400.00      |
| 11/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1182      | 1                             | 1182      | 1                               | 0.00          |
| 11/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1717      | 2                             | 1717      | 2                               | 0.00          |
| 11/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.45      | 106.4269                      | 7.4460    | 106.4269                        | 0.00          |
| 11/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4618      | 5                             | 4618      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4795      | 5                             | 4795      | 5                               | 0.00          |
| 11/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4440      | 4                             | 4440      | 4                               | 0.00          |
| 11/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 259       | 0                             | 259       | 0                               | 0.00          |
| 11/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 209       | 0                             | 209       | 0                               | 0.00          |
| 11/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 234       | 0                             | 234       | 0                               | 0.00          |
| 11/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.52      | 103.9067                      | 7.5220    | 103.9067                        | 0.00          |
| 11/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2563      | 3                             | 2563      | 3                               | 0.00          |
| 11/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2445      | 2                             | 2445      | 2                               | 0.00          |
| 11/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2683      | 3                             | 2683      | 3                               | 0.00          |
| 11/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1557      | 2                             | 1557      | 2                               | 0.00          |
| 11/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1722      | 2                             | 1722      | 2                               | 0.00          |
| 11/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1638      | 2                             | 1638      | 2                               | 0.00          |
| 11/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.61      | 105.6764                      | 7.6070    | 105.6764                        | 0.00          |
| 11/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 735       | 1                             | 735       | 1                               | 0.00          |
| 11/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 692       | 1                             | 692       | 1                               | 0.00          |
| 11/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 780       | 1                             | 780       | 1                               | 0.00          |
| 11/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4972      | 5                             | 4972      | 5                               | 0.00          |
| 11/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5291      | 6                             | 5291      | 6                               | 0.00          |
| 11/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5130      | 5                             | 5130      | 5                               | 0.00          |
| 11/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.66      | 104.6198                      | 7.6590    | 104.6198                        | 3,656.00      |
| 11/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5458      | 5                             | 5458      | 5                               | 0.00          |
| 11/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5699      | 6                             | 5699      | 6                               | 0.00          |
| 11/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5217      | 5                             | 5217      | 5                               | 0.00          |
| 11/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 21        | 0                             | 21        | 0                               | 550.00        |
| 11/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1013      | 1                             | 1013      | 1                               | 0.00          |
| 11/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 543       | 1                             | 543       | 1                               | 550.00        |
| 11/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 11/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3504      | 4                             | 3504      | 4                               | 0.00          |
| 11/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 11/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 11/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.75      | 102.0819                      | 7.7540    | 102.0819                        | 0.00          |
| 11/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4200      | 4                             | 4200      | 4                               | 0.00          |
| 11/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4011      | 4                             | 4011      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4392      | 4                             | 4392      | 4                               | 0.00          |
| 11/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 512       | 1                             | 512       | 1                               | 0.00          |
| 11/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 609       | 1                             | 609       | 1                               | 0.00          |
| 11/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 559       | 1                             | 559       | 1                               | 0.00          |
| 11/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.83      | 103.6578                      | 7.8320    | 103.6578                        | 0.00          |
| 11/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3000      | 3                             | 3000      | 3                               | 0.00          |
| 11/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3137      | 3                             | 3137      | 3                               | 0.00          |
| 11/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 2866      | 3                             | 2866      | 3                               | 0.00          |
| 11/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2300      | 2                             | 2300      | 2                               | 0.00          |
| 11/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2094      | 2                             | 2094      | 2                               | 0.00          |
| 11/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2195      | 2                             | 2195      | 2                               | 0.00          |
| 11/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.92      | 101.3885                      | 7.9150    | 101.3885                        | 0.00          |
| 11/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3171      | 3                             | 3171      | 3                               | 0.00          |
| 11/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3298      | 3                             | 3298      | 3                               | 0.00          |
| 11/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3051      | 3                             | 3051      | 3                               | 0.00          |
| 11/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2889      | 3                             | 2889      | 3                               | 0.00          |
| 11/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2676      | 3                             | 2676      | 3                               | 0.00          |
| 11/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2779      | 3                             | 2779      | 3                               | 0.00          |
| 11/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.82      | 104.9375                      | 5.8200    | 104.9375                        | 1,000.00      |
| 11/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2666      | 3                             | 2666      | 3                               | 0.00          |
| 11/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2588      | 3                             | 2588      | 3                               | 0.00          |
| 11/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2744      | 3                             | 2744      | 3                               | 0.00          |
| 11/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.83      | 102.6691                      | 5.8330    | 102.6691                        | 0.00          |
| 11/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1934      | 2                             | 1934      | 2                               | 0.00          |
| 11/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2001      | 2                             | 2001      | 2                               | 0.00          |
| 11/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1867      | 2                             | 1867      | 2                               | 0.00          |
| 11/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 11/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 11/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 11/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.73      | 104.2539                      | 5.7330    | 104.2539                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 555       | 1                             | 555       | 1                               | 0.00          |
| 11/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 519       | 1                             | 519       | 1                               | 0.00          |
| 11/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 593       | 1                             | 593       | 1                               | 0.00          |
| 11/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 228       | 0                             | 228       | 0                               | 0.00          |
| 11/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 269       | 0                             | 269       | 0                               | 0.00          |
| 11/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 248       | 0                             | 248       | 0                               | 0.00          |
| 11/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.53      | 102.2626                      | 5.5290    | 102.2626                        | 0.00          |
| 11/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 657       | 1                             | 657       | 1                               | 0.00          |
| 11/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 626       | 1                             | 626       | 1                               | 0.00          |
| 11/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 688       | 1                             | 688       | 1                               | 0.00          |
| 11/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 220       | 0                             | 220       | 0                               | 0.00          |
| 11/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 248       | 0                             | 248       | 0                               | 0.00          |
| 11/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 234       | 0                             | 234       | 0                               | 0.00          |
| 11/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.88      | 98.4620                       | 7.8790    | 98.4620                         | 21,736.00     |
| 11/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4706      | 4                             | 4706      | 4                               | 0.00          |
| 11/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4963      | 5                             | 4963      | 5                               | 0.00          |
| 11/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4449      | 4                             | 4449      | 4                               | 0.00          |
| 11/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 124       | 0                             | 124       | 0                               | 2,400.00      |
| 11/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2457      | 2                             | 2457      | 2                               | 0.00          |
| 11/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 342       | 0                             | 342       | 0                               | 800.00        |
| 11/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1215      | 1                             | 1215      | 1                               | 0.00          |
| 11/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 545       | 1                             | 545       | 1                               | 800.00        |
| 11/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 152       | 0                             | 152       | 0                               | 2,400.00      |
| 11/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1626      | 2                             | 1626      | 2                               | 0.00          |
| 11/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 11/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2546      | 3                             | 2546      | 3                               | 0.00          |
| 11/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 11/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 11/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.97      | 96.2316                       | 7.9730    | 96.2316                         | 0.00          |
| 11/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4684      | 5                             | 4684      | 5                               | 0.00          |
| 11/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4481      | 5                             | 4481      | 5                               | 0.00          |
| 11/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4890      | 5                             | 4890      | 5                               | 0.00          |
| 11/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 557       | 1                             | 557       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 659       | 1                             | 659       | 1                               | 0.00          |
| 11/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 606       | 1                             | 606       | 1                               | 0.00          |
| 11/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.05      | 97.7164                       | 8.0480    | 97.7164                         | 0.00          |
| 11/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3423      | 3                             | 3423      | 3                               | 0.00          |
| 11/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3573      | 4                             | 3573      | 4                               | 0.00          |
| 11/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3275      | 3                             | 3275      | 3                               | 0.00          |
| 11/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2483      | 3                             | 2483      | 3                               | 0.00          |
| 11/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2265      | 2                             | 2265      | 2                               | 0.00          |
| 11/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2372      | 3                             | 2372      | 3                               | 0.00          |
| 11/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.13      | 95.7392                       | 8.1310    | 95.7392                         | 0.00          |
| 11/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3626      | 4                             | 3626      | 4                               | 0.00          |
| 11/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 3766      | 4                             | 3766      | 4                               | 0.00          |
| 11/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3494      | 4                             | 3494      | 4                               | 0.00          |
| 11/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3145      | 3                             | 3145      | 3                               | 0.00          |
| 11/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2915      | 3                             | 2915      | 3                               | 0.00          |
| 11/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 3025      | 3                             | 3025      | 3                               | 0.00          |
| 11/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.97      | 92.8410                       | 7.9670    | 92.8410                         | 10,000.00     |
| 11/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5931      | 6                             | 5931      | 6                               | 0.00          |
| 11/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6204      | 6                             | 6204      | 6                               | 0.00          |
| 11/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5658      | 5                             | 5658      | 5                               | 0.00          |
| 11/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 119       | 0                             | 119       | 0                               | 3,000.00      |
| 11/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 2468      | 2                             | 2468      | 2                               | 0.00          |
| 11/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 329       | 0                             | 329       | 0                               | 1,000.00      |
| 11/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1195      | 1                             | 1195      | 1                               | 0.00          |
| 11/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 700       | 1                             | 700       | 1                               | 1,000.00      |
| 11/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 213       | 0                             | 213       | 0                               | 3,000.00      |
| 11/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 1943      | 2                             | 1943      | 2                               | 0.00          |
| 11/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 11/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2966      | 3                             | 2966      | 3                               | 0.00          |
| 11/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 11/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 11/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.05      | 94.1676                       | 8.0520    | 94.1676                         | 0.00          |
| 11/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4741      | 5                             | 4741      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 4956      | 5                             | 4956      | 5                               | 0.00          |
| 11/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4529      | 5                             | 4529      | 5                               | 0.00          |
| 11/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 846       | 1                             | 846       | 1                               | 0.00          |
| 11/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 721       | 1                             | 721       | 1                               | 0.00          |
| 11/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 781       | 1                             | 781       | 1                               | 0.00          |
| 11/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.12      | 92.2229                       | 8.1240    | 92.2229                         | 0.00          |
| 11/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3483      | 3                             | 3483      | 3                               | 0.00          |
| 11/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3333      | 3                             | 3333      | 3                               | 0.00          |
| 11/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3639      | 4                             | 3639      | 4                               | 0.00          |
| 11/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2645      | 3                             | 2645      | 3                               | 0.00          |
| 11/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2902      | 3                             | 2902      | 3                               | 0.00          |
| 11/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2770      | 3                             | 2770      | 3                               | 0.00          |
| 11/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.20      | 93.7929                       | 8.2020    | 93.7929                         | 0.00          |
| 11/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3114      | 3                             | 3114      | 3                               | 0.00          |
| 11/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 2988      | 3                             | 2988      | 3                               | 0.00          |
| 11/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3243      | 3                             | 3243      | 3                               | 0.00          |
| 11/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 4089      | 4                             | 4089      | 4                               | 0.00          |
| 11/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4396      | 5                             | 4396      | 5                               | 0.00          |
| 11/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4241      | 5                             | 4241      | 5                               | 0.00          |
| 11/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.96      | 73.7948                       | 8.9590    | 73.7948                         | 3,048.00      |
| 11/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 1506      | 1                             | 1506      | 1                               | 0.00          |
| 11/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 1720      | 1                             | 1720      | 1                               | 0.00          |
| 11/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1310      | 1                             | 1310      | 1                               | 0.00          |
| 11/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1379      | 1                             | 1379      | 1                               | 0.00          |
| 11/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 1026      | 1                             | 1026      | 1                               | 0.00          |
| 11/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1192      | 1                             | 1192      | 1                               | 0.00          |
| 11/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 9.04      | 74.8456                       | 9.0350    | 74.8456                         | 0.00          |
| 11/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 4045      | 4                             | 4045      | 4                               | 0.00          |
| 11/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 3834      | 4                             | 3834      | 4                               | 0.00          |
| 11/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 4262      | 4                             | 4262      | 4                               | 0.00          |
| 11/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2298      | 3                             | 2298      | 3                               | 0.00          |
| 11/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2601      | 3                             | 2601      | 3                               | 0.00          |
| 11/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2445      | 3                             | 2445      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 9.10      | 72.8591                       | 9.1020    | 72.8591                         | 0.00          |
| 11/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4266      | 4                             | 4266      | 4                               | 0.00          |
| 11/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 4443      | 4                             | 4443      | 4                               | 0.00          |
| 11/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4093      | 4                             | 4093      | 4                               | 0.00          |
| 11/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5244      | 5                             | 5244      | 5                               | 0.00          |
| 11/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4834      | 5                             | 4834      | 5                               | 0.00          |
| 11/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 5035      | 5                             | 5035      | 5                               | 0.00          |
| 11/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.17      | 74.1042                       | 9.1730    | 74.1042                         | 0.00          |
| 11/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 4881      | 5                             | 4881      | 5                               | 0.00          |
| 11/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5053      | 5                             | 5053      | 5                               | 0.00          |
| 11/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 4713      | 5                             | 4713      | 5                               | 0.00          |
| 11/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6389      | 7                             | 6389      | 7                               | 0.00          |
| 11/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5970      | 6                             | 5970      | 6                               | 0.00          |
| 11/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6176      | 6                             | 6176      | 6                               | 0.00          |
| 11/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 140.50    | 140.4547                      | 140.4998  | 140.4547                        | 925.00        |
| 11/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 1500      | 1                             | 1500      | 1                               | 0.00          |
| 11/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 1550      | 2                             | 1550      | 2                               | 0.00          |
| 11/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 1450      | 1                             | 1450      | 1                               | 0.00          |
| 11/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.22    | 119.2005                      | 119.2230  | 119.2005                        | 480.00        |
| 11/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 11/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 973       | 1                             | 973       | 1                               | 0.00          |
| 11/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 1073      | 1                             | 1073      | 1                               | 0.00          |
| 11/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 117.87    | 117.8384                      | 117.8725  | 117.8384                        | 3,252.00      |
| 11/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 2573      | 3                             | 2573      | 3                               | 0.00          |
| 11/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 2623      | 3                             | 2623      | 3                               | 0.00          |
| 11/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 2523      | 2                             | 2523      | 2                               | 0.00          |
| 11/04/2012 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.85      | 84.2022                       | 8.8450    | 84.2022                         | 4,435.00      |
| 11/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3462      | 3                             | 3462      | 3                               | 0.00          |
| 11/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 3159      | 3                             | 3159      | 3                               | 0.00          |
| 11/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 3774      | 3                             | 3774      | 3                               | 0.00          |
| 11/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 280       | 0                             | 280       | 0                               | 0.00          |
| 11/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 413       | 0                             | 413       | 0                               | 0.00          |
| 11/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 341       | 0                             | 341       | 0                               | 0.00          |
| 11/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.92      | 85.4057                       | 8.9230    | 85.4057                         | 0.00          |
| 11/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 4627      | 5                             | 4627      | 5                               | 0.00          |
| 11/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 4864      | 5                             | 4864      | 5                               | 0.00          |
| 11/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 4395      | 5                             | 4395      | 5                               | 0.00          |
| 11/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2273      | 3                             | 2273      | 3                               | 0.00          |
| 11/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1996      | 2                             | 1996      | 2                               | 0.00          |
| 11/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2130      | 3                             | 2130      | 3                               | 0.00          |
| 11/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.99      | 83.1877                       | 8.9940    | 83.1877                         | 0.00          |
| 11/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 4746      | 5                             | 4746      | 5                               | 0.00          |
| 11/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 4943      | 5                             | 4943      | 5                               | 0.00          |
| 11/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 4559      | 4                             | 4559      | 4                               | 0.00          |
| 11/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 4899      | 5                             | 4899      | 5                               | 0.00          |
| 11/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4513      | 5                             | 4513      | 5                               | 0.00          |
| 11/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4700      | 5                             | 4700      | 5                               | 0.00          |
| 11/04/2012 | R213 On 07-February-13 |        |              | Bond Future | 9.07      | 84.6039                       | 9.0710    | 84.6039                         | 0.00          |
| 11/04/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 5276      | 5                             | 5276      | 5                               | 0.00          |
| 11/04/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 5459      | 5                             | 5459      | 5                               | 0.00          |
| 11/04/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 5096      | 5                             | 5096      | 5                               | 0.00          |
| 11/04/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 6022      | 6                             | 6022      | 6                               | 0.00          |
| 11/04/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 5619      | 6                             | 5619      | 6                               | 0.00          |
| 11/04/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 5817      | 6                             | 5817      | 6                               | 0.00          |
| 11/04/2012 | R214 On 03-May-12      |        |              | Bond Future | 9.01      | 75.1884                       | 9.0130    | 75.1884                         | 1,530.00      |
| 11/04/2012 | R214 On 03-May-12      | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R214 On 03-May-12      | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R214 On 03-May-12       | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R214 On 03-May-12       | 8.81   | Put          | Bond Future        | 1650      | 2                             | 1650      | 2                               | 0.00          |
| 11/04/2012 | R214 On 03-May-12       | 8.79   | Put          | Bond Future        | 1816      | 2                             | 1816      | 2                               | 0.00          |
| 11/04/2012 | R214 On 03-May-12       | 8.80   | Put          | Bond Future        | 1733      | 2                             | 1733      | 2                               | 0.00          |
| 11/04/2012 | R214 On 02-August-12    |        |              | Bond Future        | 9.09      | 76.2628                       | 9.0860    | 76.2628                         | 0.00          |
| 11/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 2392      | 3                             | 2392      | 3                               | 0.00          |
| 11/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 2227      | 3                             | 2227      | 3                               | 0.00          |
| 11/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 2310      | 3                             | 2310      | 3                               | 0.00          |
| 12/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 422.67    | 421.8090                      | 422.6710  | 421.8090                        | 13.00         |
| 12/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 428.69    | 427.8190                      | 428.6900  | 427.8190                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 383.90    | 383.1620                      | 383.8980  | 383.1620                        | 899.00        |
| 12/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 389.37    | 388.6220                      | 389.3650  | 388.6220                        | 118.00        |
| 12/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 12/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.91      | 7.9878                        | 7.9065    | 7.9878                          | 0.00          |
| 12/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 21        | 0                             | 21        | 0                               | 0.00          |
| 12/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 29        | 0                             | 29        | 0                               | 0.00          |
| 12/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 15        | 0                             | 15        | 0                               | 0.00          |
| 12/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 259       | 0                             | 259       | 0                               | 0.00          |
| 12/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 173       | 0                             | 173       | 0                               | 0.00          |
| 12/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 215       | 0                             | 215       | 0                               | 0.00          |
| 12/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.07      | 0.1076                        | 0.0736    | 0.1076                          | 12,500.00     |
| 12/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.14      | 0.1713                        | 0.1441    | 0.1713                          | 5,670.00      |
| 12/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.20      | 0.1733                        | 0.2008    | 0.1733                          | 8,000.00      |
| 12/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0103                        | 0.0123    | 0.0103                          | 8,000.00      |
| 12/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.22      | 0.1876                        | 0.2178    | 0.1876                          | 16,000.00     |
| 12/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0065                        | 0.0068    | 0.0065                          | 16,000.00     |
| 12/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 12/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.54      | 6.5494                        | 6.5428    | 6.5494                          | 1,000.00      |
| 12/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 90        | 0                             | 90        | 0                               | 0.00          |
| 12/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 61        | 0                             | 61        | 0                               | 0.00          |
| 12/04/2012 | DAAE On 30-April-12     | 6.45   | Call         | Any day expiry     | 125       | 0                             | 125       | 0                               | 0.00          |
| 12/04/2012 | DAAE On 30-April-12     | 6.45   | Put          | Any day expiry     | 32        | 0                             | 32        | 0                               | 0.00          |
| 12/04/2012 | DAAE On 30-April-12     | 6.55   | Put          | Any day expiry     | 68        | 0                             | 68        | 0                               | 0.00          |
| 12/04/2012 | DAAE On 30-April-12     | 6.50   | Put          | Any day expiry     | 47        | 0                             | 47        | 0                               | 0.00          |
| 12/04/2012 | DAAF On 30-April-12     |        |              | Any day expiry     | 8.25      | 8.2395                        | 8.2511    | 8.2395                          | 1,000.00      |
| 12/04/2012 | DAAF On 30-April-12     | 8.00   | Call         | Any day expiry     | 266       | 0                             | 266       | 0                               | 0.00          |
| 12/04/2012 | DAAF On 30-April-12     | 8.05   | Call         | Any day expiry     | 222       | 0                             | 222       | 0                               | 0.00          |
| 12/04/2012 | DAAF On 30-April-12     | 7.95   | Call         | Any day expiry     | 311       | 0                             | 311       | 0                               | 0.00          |
| 12/04/2012 | DAAF On 30-April-12     | 7.95   | Put          | Any day expiry     | 10        | 0                             | 10        | 0                               | 0.00          |
| 12/04/2012 | DAAF On 30-April-12     | 8.05   | Put          | Any day expiry     | 21        | 0                             | 21        | 0                               | 0.00          |
| 12/04/2012 | DAAF On 30-April-12     | 8.00   | Put          | Any day expiry     | 15        | 0                             | 15        | 0                               | 0.00          |
| 12/04/2012 | GOVI On 03-May-12       |        |              | GOVI               | 384.99    | 384.2760                      | 384.9850  | 384.2760                        | 204.00        |
| 12/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 29850     | 2                             | 29850     | 2                               | 0.00          |
| 12/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 29750     | 2                             | 29750     | 2                               | 0.00          |
| 12/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 29950     | 2                             | 29950     | 2                               | 0.00          |
| 12/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | GOVI On 02-August-12    |        |              | GOVI               | 390.47    | 389.7510                      | 390.4670  | 389.7510                        | 26.00         |
| 12/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 4670      | 0                             | 4670      | 0                               | 0.00          |
| 12/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 4770      | 0                             | 4770      | 0                               | 0.00          |
| 12/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 4570      | 0                             | 4570      | 0                               | 0.00          |
| 12/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 12/04/2012 | IGOV On 03-May-12       |        |              | Index Future       | 172.72    | 172.6810                      | 172.7160  | 172.6810                        | 563.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 175.18    | 175.1410                      | 175.1750  | 175.1410                        | 0.00          |
| 12/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 467.86    | 467.0050                      | 467.8600  | 467.0050                        | 0.00          |
| 12/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 474.51    | 473.6390                      | 474.5080  | 473.6390                        | 169.00        |
| 12/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 12/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 12/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 12/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 12/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 12/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 12/04/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 12/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 12/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.63      | 94.3600                       | 5.6300    | 94.3600                         | 2,890.00      |
| 12/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 0.00          |
| 12/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.67      | 94.3300                       | 5.6700    | 94.3300                         | 0.00          |
| 12/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.70      | 94.2900                       | 5.7000    | 94.2900                         | 44,760.00     |
| 12/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.82      | 94.1700                       | 5.8200    | 94.1700                         | 840.00        |
| 12/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.99      | 93.9800                       | 5.9900    | 93.9800                         | 790.00        |
| 12/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.18      | 93.7800                       | 6.1800    | 93.7800                         | 500.00        |
| 12/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.38      | 93.5800                       | 6.3800    | 93.5800                         | 1,700.00      |
| 12/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.58      | 93.3700                       | 6.5800    | 93.3700                         | 1,500.00      |
| 12/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.79      | 93.1400                       | 6.7900    | 93.1400                         | 0.00          |
| 12/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.71      | 121.8852                      | 6.7120    | 121.8852                        | 12,719.00     |
| 12/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4978      | 5                             | 4978      | 5                               | 0.00          |
| 12/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5135      | 5                             | 5135      | 5                               | 0.00          |
| 12/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4820      | 5                             | 4820      | 5                               | 0.00          |
| 12/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 13        | 0                             | 13        | 0                               | 1,500.00      |
| 12/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 106       | 0                             | 106       | 0                               | 1,500.00      |
| 12/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 2102      | 2                             | 2102      | 2                               | 0.00          |
| 12/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 424       | 0                             | 424       | 0                               | 1,500.00      |
| 12/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 298       | 0                             | 298       | 0                               | 1,500.00      |
| 12/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 4         | 0                             | 4         | 0                               | 1,500.00      |
| 12/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 813       | 1                             | 813       | 1                               | 1,500.00      |
| 12/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1562      | 2                             | 1562      | 2                               | 0.00          |
| 12/04/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.80      | 123.6225                      | 6.8000    | 123.6225                        | 0.00          |
| 12/04/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3661      | 4                             | 3661      | 4                               | 0.00          |
| 12/04/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3520      | 3                             | 3520      | 3                               | 0.00          |
| 12/04/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3802      | 4                             | 3802      | 4                               | 0.00          |
| 12/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 12/04/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 12/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 45        | 0                             | 45        | 0                               | 0.00          |
| 12/04/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.86      | 118.7197                      | 6.8600    | 118.7197                        | 0.00          |
| 12/04/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1398      | 1                             | 1398      | 1                               | 0.00          |
| 12/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1479      | 1                             | 1479      | 1                               | 0.00          |
| 12/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1320      | 1                             | 1320      | 1                               | 0.00          |
| 12/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1066      | 1                             | 1066      | 1                               | 0.00          |
| 12/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 944       | 1                             | 944       | 1                               | 0.00          |
| 12/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1003      | 1                             | 1003      | 1                               | 0.00          |
| 12/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.93      | 120.7412                      | 6.9270    | 120.7412                        | 0.00          |
| 12/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 12/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1214      | 1                             | 1214      | 1                               | 0.00          |
| 12/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1096      | 1                             | 1096      | 1                               | 0.00          |
| 12/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1678      | 2                             | 1678      | 2                               | 0.00          |
| 12/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1539      | 2                             | 1539      | 2                               | 0.00          |
| 12/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1608      | 2                             | 1608      | 2                               | 0.00          |
| 12/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.46      | 120.5576                      | 8.4610    | 120.5576                        | 30,792.00     |
| 12/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 5049      | 5                             | 5049      | 5                               | 0.00          |
| 12/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 5445      | 5                             | 5445      | 5                               | 0.00          |
| 12/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 4659      | 4                             | 4659      | 4                               | 0.00          |
| 12/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 128       | 0                             | 128       | 0                               | 2,250.00      |
| 12/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 3905      | 4                             | 3905      | 4                               | 0.00          |
| 12/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 582       | 1                             | 582       | 1                               | 750.00        |
| 12/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 1696      | 2                             | 1696      | 2                               | 0.00          |
| 12/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1334      | 2                             | 1334      | 2                               | 750.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 368       | 0                             | 368       | 0                               | 2,250.00      |
| 12/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 3045      | 3                             | 3045      | 3                               | 0.00          |
| 12/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 238       | 0                             | 238       | 0                               | 0.00          |
| 12/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5515      | 6                             | 5515      | 6                               | 0.00          |
| 12/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 149       | 0                             | 149       | 0                               | 0.00          |
| 12/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 189       | 0                             | 189       | 0                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.55      | 116.9872                      | 8.5460    | 116.9872                        | 630.00        |
| 12/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 4559      | 4                             | 4559      | 4                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 4826      | 5                             | 4826      | 5                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 2354      | 2                             | 2354      | 2                               | 8,750.00      |
| 12/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 4103      | 4                             | 4103      | 4                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 4302      | 4                             | 4302      | 4                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 819       | 1                             | 819       | 1                               | 276.00        |
| 12/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 997       | 1                             | 997       | 1                               | 43.00         |
| 12/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 4611      | 4                             | 4611      | 4                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 1564      | 0                             | 1564      | 0                               | 199.00        |
| 12/04/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 5961      | 0                             | 5961      | 0                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 1927      | 0                             | 1927      | 0                               | 199.00        |
| 12/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 2684      | 3                             | 2684      | 3                               | 43.00         |
| 12/04/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 6697      | 0                             | 6697      | 0                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8489      | 9                             | 8489      | 9                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 2911      | 3                             | 2911      | 3                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 5097      | 5                             | 5097      | 5                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 3071      | 3                             | 3071      | 3                               | 276.00        |
| 12/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9314      | 10                            | 9314      | 10                              | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 2544      | 3                             | 2544      | 3                               | 0.00          |
| 12/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 2721      | 3                             | 2721      | 3                               | 0.00          |
| 12/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.62      | 118.7954                      | 8.6190    | 118.7954                        | 0.00          |
| 12/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5827      | 6                             | 5827      | 6                               | 0.00          |
| 12/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 5595      | 5                             | 5595      | 5                               | 0.00          |
| 12/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 6070      | 6                             | 6070      | 6                               | 0.00          |
| 12/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4467      | 5                             | 4467      | 5                               | 0.00          |
| 12/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4874      | 5                             | 4874      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4663      | 5                             | 4663      | 5                               | 0.00          |
| 12/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.70      | 115.5133                      | 8.6970    | 115.5133                        | 0.00          |
| 12/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 5319      | 5                             | 5319      | 5                               | 0.00          |
| 12/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 5523      | 5                             | 5523      | 5                               | 0.00          |
| 12/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 5119      | 5                             | 5119      | 5                               | 0.00          |
| 12/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7315      | 8                             | 7315      | 8                               | 0.00          |
| 12/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6823      | 7                             | 6823      | 7                               | 0.00          |
| 12/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 7066      | 7                             | 7066      | 7                               | 0.00          |
| 12/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.37    | 215.3653                      | 215.3712  | 215.3653                        | 0.00          |
| 12/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 371       | 0                             | 371       | 0                               | 0.00          |
| 12/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 321       | 0                             | 321       | 0                               | 0.00          |
| 12/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 421       | 0                             | 421       | 0                               | 0.00          |
| 12/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 258.35    | 258.3221                      | 258.3459  | 258.3221                        | 1,044.00      |
| 12/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 7346      | 7                             | 7346      | 7                               | 0.00          |
| 12/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 7296      | 7                             | 7296      | 7                               | 0.00          |
| 12/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 7396      | 7                             | 7396      | 7                               | 0.00          |
| 12/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.03      | 109.7191                      | 6.0310    | 109.7191                        | 1,845.00      |
| 12/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4172      | 4                             | 4172      | 4                               | 0.00          |
| 12/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4291      | 4                             | 4291      | 4                               | 0.00          |
| 12/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4054      | 4                             | 4054      | 4                               | 0.00          |
| 12/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.06      | 106.8765                      | 6.0620    | 106.8765                        | 0.00          |
| 12/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3193      | 3                             | 3193      | 3                               | 0.00          |
| 12/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3086      | 3                             | 3086      | 3                               | 0.00          |
| 12/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3301      | 3                             | 3301      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 12/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 12/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 12/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.04      | 108.5264                      | 6.0380    | 108.5264                        | 0.00          |
| 12/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1322      | 1                             | 1322      | 1                               | 0.00          |
| 12/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1394      | 1                             | 1394      | 1                               | 0.00          |
| 12/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1252      | 1                             | 1252      | 1                               | 0.00          |
| 12/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 418       | 0                             | 418       | 0                               | 0.00          |
| 12/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 359       | 0                             | 359       | 0                               | 0.00          |
| 12/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 388       | 0                             | 388       | 0                               | 0.00          |
| 12/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.99      | 105.9572                      | 5.9860    | 105.9572                        | 0.00          |
| 12/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1122      | 1                             | 1122      | 1                               | 0.00          |
| 12/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1068      | 1                             | 1068      | 1                               | 0.00          |
| 12/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1176      | 1                             | 1176      | 1                               | 0.00          |
| 12/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 617       | 1                             | 617       | 1                               | 0.00          |
| 12/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 687       | 1                             | 687       | 1                               | 0.00          |
| 12/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 652       | 1                             | 652       | 1                               | 0.00          |
| 12/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 189.95    | 189.9351                      | 189.9547  | 189.9351                        | 37,085.00     |
| 12/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 12/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 95        | 0                             | 95        | 0                               | 0.00          |
| 12/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 45        | 0                             | 45        | 0                               | 0.00          |
| 12/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.33      | 105.1019                      | 7.3270    | 105.1019                        | 3,923.00      |
| 12/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6132      | 6                             | 6132      | 6                               | 0.00          |
| 12/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6339      | 6                             | 6339      | 6                               | 0.00          |
| 12/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5924      | 6                             | 5924      | 6                               | 0.00          |
| 12/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 131       | 0                             | 131       | 0                               | 4,200.00      |
| 12/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 289       | 0                             | 289       | 0                               | 1,400.00      |
| 12/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 924       | 1                             | 924       | 1                               | 0.00          |
| 12/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2155      | 2                             | 2155      | 2                               | 0.00          |
| 12/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 4,200.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 376       | 0                             | 376       | 0                               | 1,400.00      |
| 12/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1084      | 1                             | 1084      | 1                               | 0.00          |
| 12/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1606      | 2                             | 1606      | 2                               | 0.00          |
| 12/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.42      | 106.6019                      | 7.4180    | 106.6019                        | 0.00          |
| 12/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4720      | 5                             | 4720      | 5                               | 0.00          |
| 12/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4899      | 5                             | 4899      | 5                               | 0.00          |
| 12/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4540      | 4                             | 4540      | 4                               | 0.00          |
| 12/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 239       | 0                             | 239       | 0                               | 0.00          |
| 12/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 193       | 0                             | 193       | 0                               | 0.00          |
| 12/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 216       | 0                             | 216       | 0                               | 0.00          |
| 12/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.49      | 104.0860                      | 7.4930    | 104.0860                        | 0.00          |
| 12/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2627      | 3                             | 2627      | 3                               | 0.00          |
| 12/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2507      | 2                             | 2507      | 2                               | 0.00          |
| 12/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2749      | 3                             | 2749      | 3                               | 0.00          |
| 12/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1504      | 2                             | 1504      | 2                               | 0.00          |
| 12/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1666      | 2                             | 1666      | 2                               | 0.00          |
| 12/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1584      | 2                             | 1584      | 2                               | 0.00          |
| 12/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.58      | 105.8580                      | 7.5770    | 105.8580                        | 0.00          |
| 12/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 759       | 1                             | 759       | 1                               | 0.00          |
| 12/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 716       | 1                             | 716       | 1                               | 0.00          |
| 12/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 805       | 1                             | 805       | 1                               | 0.00          |
| 12/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4881      | 5                             | 4881      | 5                               | 0.00          |
| 12/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5199      | 5                             | 5199      | 5                               | 0.00          |
| 12/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5038      | 5                             | 5038      | 5                               | 0.00          |
| 12/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.63      | 104.7698                      | 7.6330    | 104.7698                        | 3,656.00      |
| 12/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5592      | 5                             | 5592      | 5                               | 0.00          |
| 12/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5833      | 6                             | 5833      | 6                               | 0.00          |
| 12/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5351      | 5                             | 5351      | 5                               | 0.00          |
| 12/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 23        | 0                             | 23        | 0                               | 550.00        |
| 12/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1080      | 1                             | 1080      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 476       | 1                             | 476       | 1                               | 550.00        |
| 12/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 12/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3371      | 4                             | 3371      | 4                               | 0.00          |
| 12/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 12/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 12/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.73      | 102.2315                      | 7.7270    | 102.2315                        | 0.00          |
| 12/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4302      | 4                             | 4302      | 4                               | 0.00          |
| 12/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4110      | 4                             | 4110      | 4                               | 0.00          |
| 12/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4496      | 4                             | 4496      | 4                               | 0.00          |
| 12/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 482       | 1                             | 482       | 1                               | 0.00          |
| 12/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 573       | 1                             | 573       | 1                               | 0.00          |
| 12/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 526       | 1                             | 526       | 1                               | 0.00          |
| 12/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.80      | 103.8070                      | 7.8030    | 103.8070                        | 0.00          |
| 12/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3073      | 3                             | 3073      | 3                               | 0.00          |
| 12/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3212      | 3                             | 3212      | 3                               | 0.00          |
| 12/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 2937      | 3                             | 2937      | 3                               | 0.00          |
| 12/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2231      | 2                             | 2231      | 2                               | 0.00          |
| 12/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2029      | 2                             | 2029      | 2                               | 0.00          |
| 12/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2128      | 2                             | 2128      | 2                               | 0.00          |
| 12/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.89      | 101.5410                      | 7.8860    | 101.5410                        | 0.00          |
| 12/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3239      | 3                             | 3239      | 3                               | 0.00          |
| 12/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3367      | 3                             | 3367      | 3                               | 0.00          |
| 12/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3117      | 3                             | 3117      | 3                               | 0.00          |
| 12/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2821      | 3                             | 2821      | 3                               | 0.00          |
| 12/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2610      | 3                             | 2610      | 3                               | 0.00          |
| 12/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2712      | 3                             | 2712      | 3                               | 0.00          |
| 12/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.76      | 104.9988                      | 5.7580    | 104.9988                        | 1,000.00      |
| 12/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2766      | 3                             | 2766      | 3                               | 0.00          |
| 12/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2688      | 3                             | 2688      | 3                               | 0.00          |
| 12/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2844      | 3                             | 2844      | 3                               | 0.00          |
| 12/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.76      | 102.7299                      | 5.7590    | 102.7299                        | 0.00          |
| 12/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2036      | 2                             | 2036      | 2                               | 0.00          |
| 12/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2103      | 2                             | 2103      | 2                               | 0.00          |
| 12/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1969      | 2                             | 1969      | 2                               | 0.00          |
| 12/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 12/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 12/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.65      | 104.3162                      | 5.6450    | 104.3162                        | 0.00          |
| 12/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 620       | 1                             | 620       | 1                               | 0.00          |
| 12/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 581       | 1                             | 581       | 1                               | 0.00          |
| 12/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 661       | 1                             | 661       | 1                               | 0.00          |
| 12/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 195       | 0                             | 195       | 0                               | 0.00          |
| 12/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 230       | 0                             | 230       | 0                               | 0.00          |
| 12/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 211       | 0                             | 211       | 0                               | 0.00          |
| 12/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.42      | 102.3229                      | 5.4190    | 102.3229                        | 0.00          |
| 12/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 724       | 1                             | 724       | 1                               | 0.00          |
| 12/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 692       | 1                             | 692       | 1                               | 0.00          |
| 12/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 756       | 1                             | 756       | 1                               | 0.00          |
| 12/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 189       | 0                             | 189       | 0                               | 0.00          |
| 12/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 215       | 0                             | 215       | 0                               | 0.00          |
| 12/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 202       | 0                             | 202       | 0                               | 0.00          |
| 12/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.84      | 98.6785                       | 7.8430    | 98.6785                         | 21,736.00     |
| 12/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4902      | 5                             | 4902      | 5                               | 0.00          |
| 12/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5160      | 5                             | 5160      | 5                               | 0.00          |
| 12/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4643      | 4                             | 4643      | 4                               | 0.00          |
| 12/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 140       | 0                             | 140       | 0                               | 2,400.00      |
| 12/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2622      | 2                             | 2622      | 2                               | 0.00          |
| 12/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 383       | 0                             | 383       | 0                               | 800.00        |
| 12/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1327      | 1                             | 1327      | 1                               | 0.00          |
| 12/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 457       | 1                             | 457       | 1                               | 800.00        |
| 12/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 2,400.00      |
| 12/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1466      | 2                             | 1466      | 2                               | 0.00          |
| 12/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2362      | 3                             | 2362      | 3                               | 0.00          |
| 12/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 12/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 12/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.94      | 96.4470                       | 7.9350    | 96.4470                         | 0.00          |
| 12/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4842      | 5                             | 4842      | 5                               | 0.00          |
| 12/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4636      | 4                             | 4636      | 4                               | 0.00          |
| 12/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5051      | 5                             | 5051      | 5                               | 0.00          |
| 12/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 513       | 1                             | 513       | 1                               | 0.00          |
| 12/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 608       | 1                             | 608       | 1                               | 0.00          |
| 12/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 559       | 1                             | 559       | 1                               | 0.00          |
| 12/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.01      | 97.9360                       | 8.0090    | 97.9360                         | 0.00          |
| 12/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3534      | 3                             | 3534      | 3                               | 0.00          |
| 12/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3687      | 4                             | 3687      | 4                               | 0.00          |
| 12/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3384      | 3                             | 3384      | 3                               | 0.00          |
| 12/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2388      | 2                             | 2388      | 2                               | 0.00          |
| 12/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2174      | 2                             | 2174      | 2                               | 0.00          |
| 12/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2279      | 2                             | 2279      | 2                               | 0.00          |
| 12/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.09      | 95.9567                       | 8.0900    | 95.9567                         | 0.00          |
| 12/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3735      | 4                             | 3735      | 4                               | 0.00          |
| 12/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 3877      | 4                             | 3877      | 4                               | 0.00          |
| 12/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3600      | 3                             | 3600      | 3                               | 0.00          |
| 12/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3043      | 3                             | 3043      | 3                               | 0.00          |
| 12/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2818      | 3                             | 2818      | 3                               | 0.00          |
| 12/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2926      | 3                             | 2926      | 3                               | 0.00          |
| 12/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.94      | 93.0381                       | 7.9350    | 93.0381                         | 10,000.00     |
| 12/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6121      | 6                             | 6121      | 6                               | 0.00          |
| 12/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6394      | 6                             | 6394      | 6                               | 0.00          |
| 12/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5847      | 6                             | 5847      | 6                               | 0.00          |
| 12/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 131       | 0                             | 131       | 0                               | 3,000.00      |
| 12/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 2618      | 2                             | 2618      | 2                               | 0.00          |
| 12/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 361       | 0                             | 361       | 0                               | 1,000.00      |
| 12/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1291      | 1                             | 1291      | 1                               | 0.00          |
| 12/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 605       | 1                             | 605       | 1                               | 1,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 171       | 0                             | 171       | 0                               | 3,000.00      |
| 12/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 1784      | 2                             | 1784      | 2                               | 0.00          |
| 12/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 12/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2786      | 3                             | 2786      | 3                               | 0.00          |
| 12/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 12/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 12/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.02      | 94.3656                       | 8.0190    | 94.3656                         | 0.00          |
| 12/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4883      | 5                             | 4883      | 5                               | 0.00          |
| 12/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5101      | 5                             | 5101      | 5                               | 0.00          |
| 12/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4668      | 5                             | 4668      | 5                               | 0.00          |
| 12/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 792       | 1                             | 792       | 1                               | 0.00          |
| 12/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 673       | 1                             | 673       | 1                               | 0.00          |
| 12/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 731       | 1                             | 731       | 1                               | 0.00          |
| 12/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.09      | 92.4274                       | 8.0910    | 92.4274                         | 0.00          |
| 12/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3580      | 3                             | 3580      | 3                               | 0.00          |
| 12/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3427      | 3                             | 3427      | 3                               | 0.00          |
| 12/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3739      | 4                             | 3739      | 4                               | 0.00          |
| 12/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2557      | 3                             | 2557      | 3                               | 0.00          |
| 12/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2808      | 3                             | 2808      | 3                               | 0.00          |
| 12/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2679      | 3                             | 2679      | 3                               | 0.00          |
| 12/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.17      | 93.9974                       | 8.1670    | 93.9974                         | 0.00          |
| 12/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3200      | 3                             | 3200      | 3                               | 0.00          |
| 12/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3072      | 3                             | 3072      | 3                               | 0.00          |
| 12/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3331      | 3                             | 3331      | 3                               | 0.00          |
| 12/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3983      | 4                             | 3983      | 4                               | 0.00          |
| 12/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4286      | 4                             | 4286      | 4                               | 0.00          |
| 12/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4133      | 4                             | 4133      | 4                               | 0.00          |
| 12/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.92      | 74.1239                       | 8.9230    | 74.1239                         | 3,048.00      |
| 12/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 1632      | 2                             | 1632      | 2                               | 0.00          |
| 12/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 1859      | 2                             | 1859      | 2                               | 0.00          |
| 12/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1422      | 1                             | 1422      | 1                               | 0.00          |
| 12/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1214      | 1                             | 1214      | 1                               | 0.00          |
| 12/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 888       | 1                             | 888       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 1041      | 1                             | 1041      | 1                               | 0.00          |
| 12/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 9.00      | 75.1776                       | 8.9980    | 75.1776                         | 0.00          |
| 12/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 4202      | 4                             | 4202      | 4                               | 0.00          |
| 12/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 3986      | 4                             | 3986      | 4                               | 0.00          |
| 12/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 4423      | 4                             | 4423      | 4                               | 0.00          |
| 12/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2178      | 2                             | 2178      | 2                               | 0.00          |
| 12/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2472      | 3                             | 2472      | 3                               | 0.00          |
| 12/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2321      | 2                             | 2321      | 2                               | 0.00          |
| 12/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 9.06      | 73.1944                       | 9.0640    | 73.1944                         | 0.00          |
| 12/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4400      | 4                             | 4400      | 4                               | 0.00          |
| 12/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 4581      | 4                             | 4581      | 4                               | 0.00          |
| 12/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4223      | 4                             | 4223      | 4                               | 0.00          |
| 12/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 5089      | 5                             | 5089      | 5                               | 0.00          |
| 12/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4686      | 5                             | 4686      | 5                               | 0.00          |
| 12/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4884      | 5                             | 4884      | 5                               | 0.00          |
| 12/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.13      | 74.4425                       | 9.1340    | 74.4425                         | 0.00          |
| 12/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5018      | 5                             | 5018      | 5                               | 0.00          |
| 12/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5192      | 5                             | 5192      | 5                               | 0.00          |
| 12/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 4846      | 5                             | 4846      | 5                               | 0.00          |
| 12/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6234      | 6                             | 6234      | 6                               | 0.00          |
| 12/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5820      | 6                             | 5820      | 6                               | 0.00          |
| 12/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 6024      | 6                             | 6024      | 6                               | 0.00          |
| 12/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 140.51    | 140.4998                      | 140.5144  | 140.4998                        | 925.00        |
| 12/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 1514      | 2                             | 1514      | 2                               | 0.00          |
| 12/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 1564      | 2                             | 1564      | 2                               | 0.00          |
| 12/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 1464      | 1                             | 1464      | 1                               | 0.00          |
| 12/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.36    | 119.2230                      | 119.3648  | 119.2230                        | 480.00        |
| 12/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 1165      | 1                             | 1165      | 1                               | 0.00          |
| 12/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 1115      | 1                             | 1115      | 1                               | 0.00          |
| 12/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 1215      | 1                             | 1215      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 117.88    | 117.8725                      | 117.8835  | 117.8725                        | 3,252.00      |
| 12/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 2583      | 3                             | 2583      | 3                               | 0.00          |
| 12/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 2633      | 3                             | 2633      | 3                               | 0.00          |
| 12/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 2533      | 3                             | 2533      | 3                               | 0.00          |
| 12/04/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.82      | 84.5421                       | 8.8240    | 84.5421                         | 4,435.00      |
| 12/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3581      | 3                             | 3581      | 3                               | 0.00          |
| 12/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 3271      | 3                             | 3271      | 3                               | 0.00          |
| 12/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 3898      | 4                             | 3898      | 4                               | 0.00          |
| 12/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 237       | 0                             | 237       | 0                               | 0.00          |
| 12/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 359       | 0                             | 359       | 0                               | 0.00          |
| 12/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 293       | 0                             | 293       | 0                               | 0.00          |
| 12/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.90      | 85.7484                       | 8.9010    | 85.7484                         | 0.00          |
| 12/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 4724      | 5                             | 4724      | 5                               | 0.00          |
| 12/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 4965      | 5                             | 4965      | 5                               | 0.00          |
| 12/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 4489      | 4                             | 4489      | 4                               | 0.00          |
| 12/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2195      | 2                             | 2195      | 2                               | 0.00          |
| 12/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1925      | 2                             | 1925      | 2                               | 0.00          |
| 12/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 2055      | 2                             | 2055      | 2                               | 0.00          |
| 12/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.97      | 83.5332                       | 8.9720    | 83.5332                         | 0.00          |
| 12/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 4825      | 5                             | 4825      | 5                               | 0.00          |
| 12/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 5024      | 5                             | 5024      | 5                               | 0.00          |
| 12/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 4636      | 5                             | 4636      | 5                               | 0.00          |
| 12/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 4806      | 5                             | 4806      | 5                               | 0.00          |
| 12/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4425      | 5                             | 4425      | 5                               | 0.00          |
| 12/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4609      | 5                             | 4609      | 5                               | 0.00          |
| 12/04/2012 | R213 On 07-February-13 |        |              | Bond Future | 9.05      | 84.9593                       | 9.0490    | 84.9593                         | 0.00          |
| 12/04/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 5354      | 5                             | 5354      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 5539      | 5                             | 5539      | 5                               | 0.00          |
| 12/04/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 5172      | 5                             | 5172      | 5                               | 0.00          |
| 12/04/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 5931      | 6                             | 5931      | 6                               | 0.00          |
| 12/04/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5531      | 6                             | 5531      | 6                               | 0.00          |
| 12/04/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 5728      | 6                             | 5728      | 6                               | 0.00          |
| 12/04/2012 | R214 On 03-May-12       |        |              | Bond Future        | 8.98      | 75.5301                       | 8.9820    | 75.5301                         | 1,530.00      |
| 12/04/2012 | R214 On 03-May-12       | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R214 On 03-May-12       | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R214 On 03-May-12       | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R214 On 03-May-12       | 8.81   | Put          | Bond Future        | 1402      | 2                             | 1402      | 2                               | 0.00          |
| 12/04/2012 | R214 On 03-May-12       | 8.79   | Put          | Bond Future        | 1568      | 2                             | 1568      | 2                               | 0.00          |
| 12/04/2012 | R214 On 03-May-12       | 8.80   | Put          | Bond Future        | 1485      | 2                             | 1485      | 2                               | 0.00          |
| 12/04/2012 | R214 On 02-August-12    |        |              | Bond Future        | 9.06      | 76.6076                       | 9.0550    | 76.6076                         | 0.00          |
| 12/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 2148      | 2                             | 2148      | 2                               | 0.00          |
| 12/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 1982      | 2                             | 1982      | 2                               | 0.00          |
| 12/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 2065      | 2                             | 2065      | 2                               | 0.00          |
| 13/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 422.54    | 422.6710                      | 422.5400  | 422.6710                        | 13.00         |
| 13/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 428.55    | 428.6900                      | 428.5480  | 428.6900                        | 0.00          |
| 13/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 384.03    | 383.8980                      | 384.0300  | 383.8980                        | 899.00        |
| 13/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 389.49    | 389.3650                      | 389.4910  | 389.3650                        | 118.00        |
| 13/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 13/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.94      | 7.9065                        | 7.9395    | 7.9065                          | 0.00          |
| 13/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 21        | 0                             | 21        | 0                               | 0.00          |
| 13/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 30        | 0                             | 30        | 0                               | 0.00          |
| 13/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 15        | 0                             | 15        | 0                               | 0.00          |
| 13/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 226       | 0                             | 226       | 0                               | 0.00          |
| 13/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 141       | 0                             | 141       | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 182       | 0                             | 182       | 0                               | 0.00          |
| 13/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.08      | 0.0736                        | 0.0832    | 0.0736                          | 12,500.00     |
| 13/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.16      | 0.1441                        | 0.1551    | 0.1441                          | 5,670.00      |
| 13/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.20      | 0.2008                        | 0.2033    | 0.2008                          | 8,000.00      |
| 13/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0123                        | 0.0120    | 0.0123                          | 8,000.00      |
| 13/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.22      | 0.2178                        | 0.2166    | 0.2178                          | 16,000.00     |
| 13/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0068                        | 0.0061    | 0.0068                          | 16,000.00     |
| 13/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.55      | 6.5428                        | 6.5534    | 6.5428                          | 1,000.00      |
| 13/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 95        | 0                             | 95        | 0                               | 0.00          |
| 13/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 64        | 0                             | 64        | 0                               | 0.00          |
| 13/04/2012 | DAAE On 30-April-12     | 6.45   | Call         | Any day expiry     | 131       | 0                             | 131       | 0                               | 0.00          |
| 13/04/2012 | DAAE On 30-April-12     | 6.45   | Put          | Any day expiry     | 28        | 0                             | 28        | 0                               | 0.00          |
| 13/04/2012 | DAAE On 30-April-12     | 6.55   | Put          | Any day expiry     | 61        | 0                             | 61        | 0                               | 0.00          |
| 13/04/2012 | DAAE On 30-April-12     | 6.50   | Put          | Any day expiry     | 42        | 0                             | 42        | 0                               | 0.00          |
| 13/04/2012 | DAAF On 30-April-12     |        |              | Any day expiry     | 8.23      | 8.2511                        | 8.2336    | 8.2511                          | 1,000.00      |
| 13/04/2012 | DAAF On 30-April-12     | 8.00   | Call         | Any day expiry     | 249       | 0                             | 249       | 0                               | 0.00          |
| 13/04/2012 | DAAF On 30-April-12     | 8.05   | Call         | Any day expiry     | 206       | 0                             | 206       | 0                               | 0.00          |
| 13/04/2012 | DAAF On 30-April-12     | 7.95   | Call         | Any day expiry     | 294       | 0                             | 294       | 0                               | 0.00          |
| 13/04/2012 | DAAF On 30-April-12     | 7.95   | Put          | Any day expiry     | 10        | 0                             | 10        | 0                               | 0.00          |
| 13/04/2012 | DAAF On 30-April-12     | 8.05   | Put          | Any day expiry     | 22        | 0                             | 22        | 0                               | 0.00          |
| 13/04/2012 | DAAF On 30-April-12     | 8.00   | Put          | Any day expiry     | 15        | 0                             | 15        | 0                               | 0.00          |
| 13/04/2012 | GOVI On 03-May-12       |        |              | GOVI               | 385.07    | 384.9850                      | 385.0690  | 384.9850                        | 204.00        |
| 13/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 30690     | 3                             | 30690     | 3                               | 0.00          |
| 13/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 30590     | 3                             | 30590     | 3                               | 0.00          |
| 13/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 30790     | 3                             | 30790     | 3                               | 0.00          |
| 13/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | GOVI On 02-August-12    |        |              | GOVI               | 390.54    | 390.4670                      | 390.5440  | 390.4670                        | 26.00         |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 5440      | 0                             | 5440      | 0                               | 0.00          |
| 13/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 5540      | 0                             | 5540      | 0                               | 0.00          |
| 13/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 5340      | 0                             | 5340      | 0                               | 0.00          |
| 13/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 13/04/2012 | IGOV On 03-May-12       |        |              | Index Future           | 172.93    | 172.7160                      | 172.9340  | 172.7160                        | 563.00        |
| 13/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 175.39    | 175.1750                      | 175.3930  | 175.1750                        | 0.00          |
| 13/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 468.00    | 467.8600                      | 468.0000  | 467.8600                        | 0.00          |
| 13/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 474.65    | 474.5080                      | 474.6500  | 474.5080                        | 169.00        |
| 13/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 13/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 13/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 13/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 13/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 13/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 13/04/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 13/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 13/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.63      | 94.3700                       | 5.6300    | 94.3700                         | 2,890.00      |
| 13/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 0.00          |
| 13/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.67      | 94.3300                       | 5.6700    | 94.3300                         | 0.00          |
| 13/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.70      | 94.3000                       | 5.7000    | 94.3000                         | 44,760.00     |
| 13/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.82      | 94.1800                       | 5.8200    | 94.1800                         | 840.00        |
| 13/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.99      | 94.0100                       | 5.9900    | 94.0100                         | 790.00        |
| 13/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.18      | 93.8200                       | 6.1800    | 93.8200                         | 500.00        |
| 13/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.38      | 93.6200                       | 6.3800    | 93.6200                         | 1,700.00      |
| 13/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.58      | 93.4200                       | 6.5800    | 93.4200                         | 1,500.00      |
| 13/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.79      | 93.2100                       | 6.7900    | 93.2100                         | 0.00          |
| 13/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.73      | 122.0413                      | 6.7320    | 122.0413                        | 12,719.00     |
| 13/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4911      | 5                             | 4911      | 5                               | 0.00          |
| 13/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5069      | 5                             | 5069      | 5                               | 0.00          |
| 13/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4754      | 5                             | 4754      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R157 On 03-May-12      | 6.25   | Call         | Bond Future | 10        | 0                             | 10        | 0                               | 1,500.00      |
| 13/04/2012 | R157 On 03-May-12      | 6.50   | Call         | Bond Future | 87        | 0                             | 87        | 0                               | 1,500.00      |
| 13/04/2012 | R157 On 03-May-12      | 7.35   | Call         | Bond Future | 2035      | 2                             | 2035      | 2                               | 0.00          |
| 13/04/2012 | R157 On 03-May-12      | 6.75   | Call         | Bond Future | 379       | 0                             | 379       | 0                               | 1,500.00      |
| 13/04/2012 | R157 On 03-May-12      | 6.75   | Put          | Bond Future | 319       | 0                             | 319       | 0                               | 1,500.00      |
| 13/04/2012 | R157 On 03-May-12      | 7.35   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 1,500.00      |
| 13/04/2012 | R157 On 03-May-12      | 6.50   | Put          | Bond Future | 861       | 1                             | 861       | 1                               | 1,500.00      |
| 13/04/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 1625      | 2                             | 1625      | 2                               | 0.00          |
| 13/04/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.82      | 123.7791                      | 6.8220    | 123.7791                        | 0.00          |
| 13/04/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3596      | 4                             | 3596      | 4                               | 0.00          |
| 13/04/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3455      | 4                             | 3455      | 4                               | 0.00          |
| 13/04/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3736      | 4                             | 3736      | 4                               | 0.00          |
| 13/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 13/04/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 54        | 0                             | 54        | 0                               | 0.00          |
| 13/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 47        | 0                             | 47        | 0                               | 0.00          |
| 13/04/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.89      | 118.8778                      | 6.8850    | 118.8778                        | 0.00          |
| 13/04/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1356      | 1                             | 1356      | 1                               | 0.00          |
| 13/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1279      | 1                             | 1279      | 1                               | 0.00          |
| 13/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1436      | 1                             | 1436      | 1                               | 0.00          |
| 13/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 971       | 1                             | 971       | 1                               | 0.00          |
| 13/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 1096      | 1                             | 1096      | 1                               | 0.00          |
| 13/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 1032      | 1                             | 1032      | 1                               | 0.00          |
| 13/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.96      | 120.8970                      | 6.9550    | 120.8970                        | 0.00          |
| 13/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1120      | 1                             | 1120      | 1                               | 0.00          |
| 13/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1178      | 1                             | 1178      | 1                               | 0.00          |
| 13/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1062      | 1                             | 1062      | 1                               | 0.00          |
| 13/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1716      | 2                             | 1716      | 2                               | 0.00          |
| 13/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1575      | 2                             | 1575      | 2                               | 0.00          |
| 13/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1645      | 2                             | 1645      | 2                               | 0.00          |
| 13/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.45      | 120.8916                      | 8.4450    | 120.8916                        | 30,792.00     |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R186 On 03-May-12    | 9.00   | Call         | Bond Future | 5168      | 5                             | 5168      | 5                               | 0.00          |
| 13/04/2012 | R186 On 03-May-12    | 9.05   | Call         | Bond Future | 5569      | 5                             | 5569      | 5                               | 0.00          |
| 13/04/2012 | R186 On 03-May-12    | 8.95   | Call         | Bond Future | 4773      | 5                             | 4773      | 5                               | 0.00          |
| 13/04/2012 | R186 On 03-May-12    | 7.90   | Call         | Bond Future | 127       | 0                             | 127       | 0                               | 2,250.00      |
| 13/04/2012 | R186 On 03-May-12    | 8.85   | Call         | Bond Future | 4006      | 4                             | 4006      | 4                               | 0.00          |
| 13/04/2012 | R186 On 03-May-12    | 8.20   | Call         | Bond Future | 592       | 1                             | 592       | 1                               | 750.00        |
| 13/04/2012 | R186 On 03-May-12    | 8.50   | Call         | Bond Future | 1742      | 2                             | 1742      | 2                               | 0.00          |
| 13/04/2012 | R186 On 03-May-12    | 8.50   | Put          | Bond Future | 1231      | 1                             | 1231      | 1                               | 750.00        |
| 13/04/2012 | R186 On 03-May-12    | 8.85   | Put          | Bond Future | 320       | 0                             | 320       | 0                               | 2,250.00      |
| 13/04/2012 | R186 On 03-May-12    | 8.20   | Put          | Bond Future | 2906      | 3                             | 2906      | 3                               | 0.00          |
| 13/04/2012 | R186 On 03-May-12    | 8.95   | Put          | Bond Future | 203       | 0                             | 203       | 0                               | 0.00          |
| 13/04/2012 | R186 On 03-May-12    | 7.90   | Put          | Bond Future | 5365      | 6                             | 5365      | 6                               | 0.00          |
| 13/04/2012 | R186 On 03-May-12    | 9.05   | Put          | Bond Future | 124       | 0                             | 124       | 0                               | 0.00          |
| 13/04/2012 | R186 On 03-May-12    | 9.00   | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12 |        |              | Bond Future | 8.53      | 117.3237                      | 8.5290    | 117.3237                        | 630.00        |
| 13/04/2012 | R186 On 02-August-12 | 8.75   | Call         | Bond Future | 4636      | 5                             | 4636      | 5                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12 | 8.80   | Call         | Bond Future | 4907      | 5                             | 4907      | 5                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12 | 8.25   | Call         | Bond Future | 2400      | 2                             | 2400      | 2                               | 8,750.00      |
| 13/04/2012 | R186 On 02-August-12 | 8.66   | Call         | Bond Future | 4175      | 4                             | 4175      | 4                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12 | 8.70   | Call         | Bond Future | 4377      | 4                             | 4377      | 4                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12 | 7.66   | Call         | Bond Future | 837       | 1                             | 837       | 1                               | 276.00        |
| 13/04/2012 | R186 On 02-August-12 | 7.76   | Call         | Bond Future | 1018      | 1                             | 1018      | 1                               | 43.00         |
| 13/04/2012 | R186 On 02-August-12 | 8.76   | Call         | Bond Future | 4690      | 5                             | 4690      | 5                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12 | 8.00   | Call         | Bond Future | 1597      | 2                             | 1597      | 2                               | 199.00        |
| 13/04/2012 | R186 On 02-August-12 | 9.00   | Call         | Bond Future | 6053      | 6                             | 6053      | 6                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12 | 9.00   | Put          | Bond Future | 1864      | 2                             | 1864      | 2                               | 199.00        |
| 13/04/2012 | R186 On 02-August-12 | 8.76   | Put          | Bond Future | 2608      | 3                             | 2608      | 3                               | 43.00         |
| 13/04/2012 | R186 On 02-August-12 | 8.00   | Put          | Bond Future | 6575      | 7                             | 6575      | 7                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12 | 7.76   | Put          | Bond Future | 8355      | 8                             | 8355      | 8                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12 | 8.70   | Put          | Bond Future | 2830      | 3                             | 2830      | 3                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12 | 8.25   | Put          | Bond Future | 4988      | 5                             | 4988      | 5                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12 | 8.66   | Put          | Bond Future | 2988      | 3                             | 2988      | 3                               | 276.00        |
| 13/04/2012 | R186 On 02-August-12 | 7.66   | Put          | Bond Future | 9177      | 9                             | 9177      | 9                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 2470      | 3                             | 2470      | 3                               | 0.00          |
| 13/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 2643      | 3                             | 2643      | 3                               | 0.00          |
| 13/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.60      | 119.1347                      | 8.6020    | 119.1347                        | 0.00          |
| 13/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5899      | 6                             | 5899      | 6                               | 0.00          |
| 13/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 6144      | 6                             | 6144      | 6                               | 0.00          |
| 13/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 5665      | 6                             | 5665      | 6                               | 0.00          |
| 13/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4791      | 5                             | 4791      | 5                               | 0.00          |
| 13/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4389      | 4                             | 4389      | 4                               | 0.00          |
| 13/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4583      | 5                             | 4583      | 5                               | 0.00          |
| 13/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.68      | 115.8634                      | 8.6800    | 115.8634                        | 0.00          |
| 13/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 5381      | 5                             | 5381      | 5                               | 0.00          |
| 13/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 5586      | 6                             | 5586      | 6                               | 0.00          |
| 13/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 5179      | 5                             | 5179      | 5                               | 0.00          |
| 13/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7226      | 7                             | 7226      | 7                               | 0.00          |
| 13/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6736      | 7                             | 6736      | 7                               | 0.00          |
| 13/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6978      | 7                             | 6978      | 7                               | 0.00          |
| 13/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.38    | 215.3712                      | 215.3778  | 215.3712                        | 0.00          |
| 13/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 378       | 0                             | 378       | 0                               | 0.00          |
| 13/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 328       | 0                             | 328       | 0                               | 0.00          |
| 13/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 428       | 0                             | 428       | 0                               | 0.00          |
| 13/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 258.37    | 258.3459                      | 258.3709  | 258.3459                        | 1,044.00      |
| 13/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 7371      | 7                             | 7371      | 7                               | 0.00          |
| 13/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 7321      | 7                             | 7321      | 7                               | 0.00          |
| 13/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 7421      | 7                             | 7421      | 7                               | 0.00          |
| 13/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 6.05      | 109.8111                      | 6.0460    | 109.8111                        | 1,845.00      |
| 13/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4135      | 4                             | 4135      | 4                               | 0.00          |
| 13/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4253      | 4                             | 4253      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4017      | 4                             | 4017      | 4                               | 0.00          |
| 13/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 6.08      | 106.9669                      | 6.0790    | 106.9669                        | 0.00          |
| 13/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3155      | 3                             | 3155      | 3                               | 0.00          |
| 13/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3048      | 3                             | 3048      | 3                               | 0.00          |
| 13/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3263      | 3                             | 3263      | 3                               | 0.00          |
| 13/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 13/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 13/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 13/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.06      | 108.6158                      | 6.0590    | 108.6158                        | 0.00          |
| 13/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1291      | 1                             | 1291      | 1                               | 0.00          |
| 13/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1221      | 1                             | 1221      | 1                               | 0.00          |
| 13/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1362      | 1                             | 1362      | 1                               | 0.00          |
| 13/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 370       | 0                             | 370       | 0                               | 0.00          |
| 13/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 430       | 0                             | 430       | 0                               | 0.00          |
| 13/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 400       | 0                             | 400       | 0                               | 0.00          |
| 13/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.01      | 106.0447                      | 6.0090    | 106.0447                        | 0.00          |
| 13/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1096      | 1                             | 1096      | 1                               | 0.00          |
| 13/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1043      | 1                             | 1043      | 1                               | 0.00          |
| 13/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1150      | 1                             | 1150      | 1                               | 0.00          |
| 13/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 632       | 1                             | 632       | 1                               | 0.00          |
| 13/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 703       | 1                             | 703       | 1                               | 0.00          |
| 13/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 667       | 1                             | 667       | 1                               | 0.00          |
| 13/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 190.27    | 189.9547                      | 190.2732  | 189.9547                        | 37,085.00     |
| 13/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 273       | 0                             | 273       | 0                               | 0.00          |
| 13/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 223       | 0                             | 223       | 0                               | 0.00          |
| 13/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 323       | 0                             | 323       | 0                               | 0.00          |
| 13/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.34      | 105.2226                      | 7.3360    | 105.2226                        | 3,923.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6091      | 6                             | 6091      | 6                               | 0.00          |
| 13/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6299      | 6                             | 6299      | 6                               | 0.00          |
| 13/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5884      | 6                             | 5884      | 6                               | 0.00          |
| 13/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 116       | 0                             | 116       | 0                               | 4,200.00      |
| 13/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 264       | 0                             | 264       | 0                               | 1,400.00      |
| 13/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 884       | 1                             | 884       | 1                               | 0.00          |
| 13/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2112      | 2                             | 2112      | 2                               | 0.00          |
| 13/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 4,200.00      |
| 13/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 376       | 0                             | 376       | 0                               | 1,400.00      |
| 13/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1100      | 1                             | 1100      | 1                               | 0.00          |
| 13/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1631      | 2                             | 1631      | 2                               | 0.00          |
| 13/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.43      | 106.7216                      | 7.4290    | 106.7216                        | 0.00          |
| 13/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4675      | 5                             | 4675      | 5                               | 0.00          |
| 13/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4854      | 5                             | 4854      | 5                               | 0.00          |
| 13/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4496      | 5                             | 4496      | 5                               | 0.00          |
| 13/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 13/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 195       | 0                             | 195       | 0                               | 0.00          |
| 13/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 218       | 0                             | 218       | 0                               | 0.00          |
| 13/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.50      | 104.2044                      | 7.5040    | 104.2044                        | 0.00          |
| 13/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2596      | 3                             | 2596      | 3                               | 0.00          |
| 13/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2717      | 3                             | 2717      | 3                               | 0.00          |
| 13/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2477      | 3                             | 2477      | 3                               | 0.00          |
| 13/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1681      | 2                             | 1681      | 2                               | 0.00          |
| 13/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1517      | 2                             | 1517      | 2                               | 0.00          |
| 13/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1598      | 2                             | 1598      | 2                               | 0.00          |
| 13/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.59      | 105.9742                      | 7.5890    | 105.9742                        | 0.00          |
| 13/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 746       | 1                             | 746       | 1                               | 0.00          |
| 13/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 13/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 791       | 1                             | 791       | 1                               | 0.00          |
| 13/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4913      | 5                             | 4913      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5232      | 5                             | 5232      | 5                               | 0.00          |
| 13/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5072      | 5                             | 5072      | 5                               | 0.00          |
| 13/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.64      | 104.9044                      | 7.6420    | 104.9044                        | 3,658.00      |
| 13/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5546      | 6                             | 5546      | 6                               | 0.00          |
| 13/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5786      | 6                             | 5786      | 6                               | 0.00          |
| 13/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5304      | 5                             | 5304      | 5                               | 0.00          |
| 13/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 18        | 0                             | 18        | 0                               | 550.00        |
| 13/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1034      | 1                             | 1034      | 1                               | 0.00          |
| 13/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 476       | 0                             | 476       | 0                               | 550.00        |
| 13/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 13/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3412      | 3                             | 3412      | 3                               | 0.00          |
| 13/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 13/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.74      | 102.3664                      | 7.7360    | 102.3664                        | 0.00          |
| 13/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4260      | 4                             | 4260      | 4                               | 0.00          |
| 13/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4069      | 4                             | 4069      | 4                               | 0.00          |
| 13/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4453      | 4                             | 4453      | 4                               | 0.00          |
| 13/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 484       | 0                             | 484       | 0                               | 0.00          |
| 13/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 577       | 1                             | 577       | 1                               | 0.00          |
| 13/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 529       | 1                             | 529       | 1                               | 0.00          |
| 13/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.81      | 103.9468                      | 7.8140    | 103.9468                        | 0.00          |
| 13/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3037      | 3                             | 3037      | 3                               | 0.00          |
| 13/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 2901      | 3                             | 2901      | 3                               | 0.00          |
| 13/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3175      | 3                             | 3175      | 3                               | 0.00          |
| 13/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2045      | 2                             | 2045      | 2                               | 0.00          |
| 13/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2248      | 2                             | 2248      | 2                               | 0.00          |
| 13/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2145      | 2                             | 2145      | 2                               | 0.00          |
| 13/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.90      | 101.6753                      | 7.8970    | 101.6753                        | 0.00          |
| 13/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3206      | 3                             | 3206      | 3                               | 0.00          |
| 13/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3334      | 3                             | 3334      | 3                               | 0.00          |
| 13/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3085      | 3                             | 3085      | 3                               | 0.00          |
| 13/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2840      | 3                             | 2840      | 3                               | 0.00          |
| 13/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2628      | 3                             | 2628      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2730      | 3                             | 2730      | 3                               | 0.00          |
| 13/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.78      | 105.0990                      | 5.7780    | 105.0990                        | 1,000.00      |
| 13/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2734      | 3                             | 2734      | 3                               | 0.00          |
| 13/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2656      | 3                             | 2656      | 3                               | 0.00          |
| 13/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2812      | 3                             | 2812      | 3                               | 0.00          |
| 13/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.79      | 102.8323                      | 5.7850    | 102.8323                        | 0.00          |
| 13/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2000      | 2                             | 2000      | 2                               | 0.00          |
| 13/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2067      | 2                             | 2067      | 2                               | 0.00          |
| 13/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1933      | 2                             | 1933      | 2                               | 0.00          |
| 13/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 13/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 13/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.68      | 104.4178                      | 5.6780    | 104.4178                        | 0.00          |
| 13/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 594       | 1                             | 594       | 1                               | 0.00          |
| 13/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 634       | 1                             | 634       | 1                               | 0.00          |
| 13/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 556       | 1                             | 556       | 1                               | 0.00          |
| 13/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 13/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 206       | 0                             | 206       | 0                               | 0.00          |
| 13/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 223       | 0                             | 223       | 0                               | 0.00          |
| 13/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.46      | 102.4221                      | 5.4600    | 102.4221                        | 0.00          |
| 13/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 697       | 1                             | 697       | 1                               | 0.00          |
| 13/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 666       | 1                             | 666       | 1                               | 0.00          |
| 13/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 730       | 1                             | 730       | 1                               | 0.00          |
| 13/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 200       | 0                             | 200       | 0                               | 0.00          |
| 13/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 226       | 0                             | 226       | 0                               | 0.00          |
| 13/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 212       | 0                             | 212       | 0                               | 0.00          |
| 13/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.85      | 98.8789                       | 7.8520    | 98.8789                         | 21,736.00     |
| 13/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4851      | 5                             | 4851      | 5                               | 0.00          |
| 13/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5109      | 5                             | 5109      | 5                               | 0.00          |
| 13/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4592      | 5                             | 4592      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 123       | 0                             | 123       | 0                               | 2,400.00      |
| 13/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2568      | 3                             | 2568      | 3                               | 0.00          |
| 13/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 351       | 0                             | 351       | 0                               | 800.00        |
| 13/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1276      | 1                             | 1276      | 1                               | 0.00          |
| 13/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 456       | 0                             | 456       | 0                               | 800.00        |
| 13/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 113       | 0                             | 113       | 0                               | 2,400.00      |
| 13/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1484      | 1                             | 1484      | 1                               | 0.00          |
| 13/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 13/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2395      | 2                             | 2395      | 2                               | 0.00          |
| 13/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 13/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 13/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.95      | 96.6522                       | 7.9450    | 96.6522                         | 0.00          |
| 13/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4792      | 5                             | 4792      | 5                               | 0.00          |
| 13/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4587      | 5                             | 4587      | 5                               | 0.00          |
| 13/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 5001      | 5                             | 5001      | 5                               | 0.00          |
| 13/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 517       | 1                             | 517       | 1                               | 0.00          |
| 13/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 613       | 1                             | 613       | 1                               | 0.00          |
| 13/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 563       | 1                             | 563       | 1                               | 0.00          |
| 13/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.02      | 98.1405                       | 8.0190    | 98.1405                         | 0.00          |
| 13/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3497      | 4                             | 3497      | 4                               | 0.00          |
| 13/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3347      | 3                             | 3347      | 3                               | 0.00          |
| 13/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3649      | 4                             | 3649      | 4                               | 0.00          |
| 13/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2188      | 2                             | 2188      | 2                               | 0.00          |
| 13/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2403      | 2                             | 2403      | 2                               | 0.00          |
| 13/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2294      | 2                             | 2294      | 2                               | 0.00          |
| 13/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.10      | 96.1647                       | 8.1010    | 96.1647                         | 0.00          |
| 13/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3699      | 4                             | 3699      | 4                               | 0.00          |
| 13/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 3840      | 4                             | 3840      | 4                               | 0.00          |
| 13/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3564      | 4                             | 3564      | 4                               | 0.00          |
| 13/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3063      | 3                             | 3063      | 3                               | 0.00          |
| 13/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2836      | 3                             | 2836      | 3                               | 0.00          |
| 13/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2946      | 3                             | 2946      | 3                               | 0.00          |
| 13/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.94      | 93.2297                       | 7.9390    | 93.2297                         | 10,019.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6096      | 6                             | 6096      | 6                               | 0.00          |
| 13/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6370      | 6                             | 6370      | 6                               | 0.00          |
| 13/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5822      | 6                             | 5822      | 6                               | 0.00          |
| 13/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 117       | 0                             | 117       | 0                               | 3,000.00      |
| 13/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 2584      | 3                             | 2584      | 3                               | 0.00          |
| 13/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 337       | 0                             | 337       | 0                               | 1,000.00      |
| 13/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1255      | 1                             | 1255      | 1                               | 0.00          |
| 13/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 593       | 1                             | 593       | 1                               | 1,000.00      |
| 13/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 161       | 0                             | 161       | 0                               | 3,000.00      |
| 13/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 1784      | 2                             | 1784      | 2                               | 0.00          |
| 13/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 13/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2796      | 3                             | 2796      | 3                               | 0.00          |
| 13/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 13/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 13/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.02      | 94.5583                       | 8.0240    | 94.5583                         | 0.00          |
| 13/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4853      | 5                             | 4853      | 5                               | 0.00          |
| 13/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5070      | 5                             | 5070      | 5                               | 0.00          |
| 13/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4638      | 5                             | 4638      | 5                               | 0.00          |
| 13/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 791       | 1                             | 791       | 1                               | 0.00          |
| 13/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 672       | 1                             | 672       | 1                               | 0.00          |
| 13/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 730       | 1                             | 730       | 1                               | 0.00          |
| 13/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.10      | 92.6153                       | 8.0960    | 92.6153                         | 0.00          |
| 13/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3556      | 4                             | 3556      | 4                               | 0.00          |
| 13/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3715      | 4                             | 3715      | 4                               | 0.00          |
| 13/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3404      | 3                             | 3404      | 3                               | 0.00          |
| 13/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2814      | 3                             | 2814      | 3                               | 0.00          |
| 13/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2561      | 3                             | 2561      | 3                               | 0.00          |
| 13/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2683      | 3                             | 2683      | 3                               | 0.00          |
| 13/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.17      | 94.1914                       | 8.1730    | 94.1914                         | 0.00          |
| 13/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3178      | 3                             | 3178      | 3                               | 0.00          |
| 13/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3050      | 3                             | 3050      | 3                               | 0.00          |
| 13/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3309      | 3                             | 3309      | 3                               | 0.00          |
| 13/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3994      | 4                             | 3994      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4297      | 4                             | 4297      | 4                               | 0.00          |
| 13/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4144      | 4                             | 4144      | 4                               | 0.00          |
| 13/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.89      | 74.4013                       | 8.8870    | 74.4013                         | 3,050.00      |
| 13/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 1768      | 2                             | 1768      | 2                               | 0.00          |
| 13/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 2008      | 2                             | 2008      | 2                               | 0.00          |
| 13/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1545      | 1                             | 1545      | 1                               | 0.00          |
| 13/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 1058      | 1                             | 1058      | 1                               | 0.00          |
| 13/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 758       | 1                             | 758       | 1                               | 0.00          |
| 13/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 898       | 1                             | 898       | 1                               | 0.00          |
| 13/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.96      | 75.4587                       | 8.9610    | 75.4587                         | 0.00          |
| 13/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 4364      | 4                             | 4364      | 4                               | 0.00          |
| 13/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4142      | 4                             | 4142      | 4                               | 0.00          |
| 13/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 4590      | 4                             | 4590      | 4                               | 0.00          |
| 13/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2062      | 2                             | 2062      | 2                               | 0.00          |
| 13/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2345      | 2                             | 2345      | 2                               | 0.00          |
| 13/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2200      | 2                             | 2200      | 2                               | 0.00          |
| 13/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 9.03      | 73.4795                       | 9.0260    | 73.4795                         | 0.00          |
| 13/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4538      | 4                             | 4538      | 4                               | 0.00          |
| 13/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4357      | 4                             | 4357      | 4                               | 0.00          |
| 13/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 4722      | 5                             | 4722      | 5                               | 0.00          |
| 13/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4541      | 5                             | 4541      | 5                               | 0.00          |
| 13/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4936      | 5                             | 4936      | 5                               | 0.00          |
| 13/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4735      | 5                             | 4735      | 5                               | 0.00          |
| 13/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.10      | 74.7313                       | 9.0950    | 74.7313                         | 0.00          |
| 13/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5157      | 5                             | 5157      | 5                               | 0.00          |
| 13/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5335      | 5                             | 5335      | 5                               | 0.00          |
| 13/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 4982      | 5                             | 4982      | 5                               | 0.00          |
| 13/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6079      | 6                             | 6079      | 6                               | 0.00          |
| 13/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5673      | 6                             | 5673      | 6                               | 0.00          |
| 13/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5873      | 6                             | 5873      | 6                               | 0.00          |
| 13/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 140.90    | 140.5144                      | 140.8970  | 140.5144                        | 925.00        |
| 13/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 1897      | 2                             | 1897      | 2                               | 0.00          |
| 13/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 1947      | 2                             | 1947      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 1847      | 1                             | 1847      | 1                               | 0.00          |
| 13/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.45    | 119.3648                      | 119.4531  | 119.3648                        | 480.00        |
| 13/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 1253      | 1                             | 1253      | 1                               | 0.00          |
| 13/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 1203      | 1                             | 1203      | 1                               | 0.00          |
| 13/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 1303      | 1                             | 1303      | 1                               | 0.00          |
| 13/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 118.20    | 117.8835                      | 118.1983  | 117.8835                        | 2,902.00      |
| 13/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 2898      | 3                             | 2898      | 3                               | 0.00          |
| 13/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 2948      | 3                             | 2948      | 3                               | 0.00          |
| 13/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 2848      | 3                             | 2848      | 3                               | 0.00          |
| 13/04/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.80      | 84.7089                       | 8.8030    | 84.7089                         | 4,435.00      |
| 13/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3703      | 4                             | 3703      | 4                               | 0.00          |
| 13/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 3387      | 3                             | 3387      | 3                               | 0.00          |
| 13/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 4027      | 4                             | 4027      | 4                               | 0.00          |
| 13/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 199       | 0                             | 199       | 0                               | 0.00          |
| 13/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 307       | 0                             | 307       | 0                               | 0.00          |
| 13/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 248       | 0                             | 248       | 0                               | 0.00          |
| 13/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.88      | 85.9205                       | 8.8800    | 85.9205                         | 0.00          |
| 13/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 4818      | 5                             | 4818      | 5                               | 0.00          |
| 13/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 5061      | 5                             | 5061      | 5                               | 0.00          |
| 13/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 4580      | 4                             | 4580      | 4                               | 0.00          |
| 13/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2121      | 2                             | 2121      | 2                               | 0.00          |
| 13/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1856      | 2                             | 1856      | 2                               | 0.00          |
| 13/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 1985      | 2                             | 1985      | 2                               | 0.00          |
| 13/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.95      | 83.7030                       | 8.9500    | 83.7030                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R213 On 01-November-12  | 9.00   | Call         | Bond Future        | 4905      | 5                             | 4905      | 5                               | 0.00          |
| 13/04/2012 | R213 On 01-November-12  | 9.05   | Call         | Bond Future        | 5106      | 5                             | 5106      | 5                               | 0.00          |
| 13/04/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 4714      | 5                             | 4714      | 5                               | 0.00          |
| 13/04/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 4714      | 5                             | 4714      | 5                               | 0.00          |
| 13/04/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 4336      | 4                             | 4336      | 4                               | 0.00          |
| 13/04/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 4519      | 5                             | 4519      | 5                               | 0.00          |
| 13/04/2012 | R213 On 07-February-13  |        |              | Bond Future        | 9.03      | 85.1265                       | 9.0270    | 85.1265                         | 0.00          |
| 13/04/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 5432      | 5                             | 5432      | 5                               | 0.00          |
| 13/04/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 5619      | 6                             | 5619      | 6                               | 0.00          |
| 13/04/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 5249      | 5                             | 5249      | 5                               | 0.00          |
| 13/04/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 5840      | 6                             | 5840      | 6                               | 0.00          |
| 13/04/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 5444      | 6                             | 5444      | 6                               | 0.00          |
| 13/04/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 5638      | 6                             | 5638      | 6                               | 0.00          |
| 13/04/2012 | R214 On 03-May-12       |        |              | Bond Future        | 8.95      | 75.7782                       | 8.9460    | 75.7782                         | 1,530.00      |
| 13/04/2012 | R214 On 03-May-12       | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R214 On 03-May-12       | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R214 On 03-May-12       | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R214 On 03-May-12       | 8.81   | Put          | Bond Future        | 1112      | 1                             | 1112      | 1                               | 0.00          |
| 13/04/2012 | R214 On 03-May-12       | 8.79   | Put          | Bond Future        | 1278      | 2                             | 1278      | 2                               | 0.00          |
| 13/04/2012 | R214 On 03-May-12       | 8.80   | Put          | Bond Future        | 1195      | 1                             | 1195      | 1                               | 0.00          |
| 13/04/2012 | R214 On 02-August-12    |        |              | Bond Future        | 9.02      | 76.8521                       | 9.0180    | 76.8521                         | 0.00          |
| 13/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 1854      | 2                             | 1854      | 2                               | 0.00          |
| 13/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 1688      | 2                             | 1688      | 2                               | 0.00          |
| 13/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 1771      | 2                             | 1771      | 2                               | 0.00          |
| 16/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 422.69    | 422.5400                      | 422.6920  | 422.5400                        | 13.00         |
| 16/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 428.69    | 428.5480                      | 428.6890  | 428.5480                        | 0.00          |
| 16/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 384.25    | 384.0300                      | 384.2540  | 384.0300                        | 899.00        |
| 16/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 389.71    | 389.4910                      | 389.7050  | 389.4910                        | 118.00        |
| 16/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 16/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.96      | 7.9395                        | 7.9639    | 7.9395                          | 0.00          |
| 16/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 16        | 0                             | 16        | 0                               | 0.00          |
| 16/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 10        | 0                             | 10        | 0                               | 0.00          |
| 16/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 25        | 0                             | 25        | 0                               | 0.00          |
| 16/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 111       | 0                             | 111       | 0                               | 0.00          |
| 16/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 196       | 0                             | 196       | 0                               | 0.00          |
| 16/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 152       | 0                             | 152       | 0                               | 0.00          |
| 16/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.09      | 0.0832                        | 0.0855    | 0.0832                          | 12,500.00     |
| 16/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.16      | 0.1551                        | 0.1647    | 0.1551                          | 5,670.00      |
| 16/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.21      | 0.2033                        | 0.2115    | 0.2033                          | 8,000.00      |
| 16/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0120                        | 0.0116    | 0.0120                          | 8,000.00      |
| 16/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.21      | 0.2166                        | 0.2096    | 0.2166                          | 16,000.00     |
| 16/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0061                        | 0.0055    | 0.0061                          | 16,000.00     |
| 16/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 16/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.53      | 6.5534                        | 6.5279    | 6.5534                          | 1,000.00      |
| 16/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 77        | 0                             | 77        | 0                               | 0.00          |
| 16/04/2012 | DAAE On 30-April-12     | 6.45   | Call         | Any day expiry     | 111       | 0                             | 111       | 0                               | 0.00          |
| 16/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 50        | 0                             | 50        | 0                               | 0.00          |
| 16/04/2012 | DAAE On 30-April-12     | 6.55   | Put          | Any day expiry     | 72        | 0                             | 72        | 0                               | 0.00          |
| 16/04/2012 | DAAE On 30-April-12     | 6.45   | Put          | Any day expiry     | 33        | 0                             | 33        | 0                               | 0.00          |
| 16/04/2012 | DAAE On 30-April-12     | 6.50   | Put          | Any day expiry     | 49        | 0                             | 49        | 0                               | 0.00          |
| 16/04/2012 | DAAF On 30-April-12     |        |              | Any day expiry     | 8.25      | 8.2336                        | 8.2478    | 8.2336                          | 1,000.00      |
| 16/04/2012 | DAAF On 30-April-12     | 8.00   | Call         | Any day expiry     | 259       | 0                             | 259       | 0                               | 0.00          |
| 16/04/2012 | DAAF On 30-April-12     | 8.05   | Call         | Any day expiry     | 215       | 0                             | 215       | 0                               | 0.00          |
| 16/04/2012 | DAAF On 30-April-12     | 7.95   | Call         | Any day expiry     | 305       | 0                             | 305       | 0                               | 0.00          |
| 16/04/2012 | DAAF On 30-April-12     | 7.95   | Put          | Any day expiry     | 7         | 0                             | 7         | 0                               | 0.00          |
| 16/04/2012 | DAAF On 30-April-12     | 8.05   | Put          | Any day expiry     | 17        | 0                             | 17        | 0                               | 0.00          |
| 16/04/2012 | DAAF On 30-April-12     | 8.00   | Put          | Any day expiry     | 11        | 0                             | 11        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | GOVI On 03-May-12       |        |              | GOVI                   | 385.28    | 385.0690                      | 385.2830  | 385.0690                        | 205.00        |
| 16/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI                   | 32830     | 3                             | 32830     | 3                               | 0.00          |
| 16/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI                   | 32730     | 3                             | 32730     | 3                               | 0.00          |
| 16/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI                   | 32930     | 3                             | 32930     | 3                               | 0.00          |
| 16/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 390.75    | 390.5440                      | 390.7490  | 390.5440                        | 26.00         |
| 16/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 7490      | 1                             | 7490      | 1                               | 0.00          |
| 16/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 7390      | 1                             | 7390      | 1                               | 0.00          |
| 16/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 7590      | 1                             | 7590      | 1                               | 0.00          |
| 16/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 16/04/2012 | IGOV On 03-May-12       |        |              | Index Future           | 172.91    | 172.9340                      | 172.9070  | 172.9340                        | 563.00        |
| 16/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 175.36    | 175.3930                      | 175.3600  | 175.3930                        | 0.00          |
| 16/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 468.55    | 468.0000                      | 468.5490  | 468.0000                        | 0.00          |
| 16/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 475.21    | 474.6500                      | 475.2060  | 474.6500                        | 169.00        |
| 16/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 16/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 16/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 16/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 16/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 16/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 16/04/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 16/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 16/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.63      | 94.3700                       | 5.6300    | 94.3700                         | 2,890.00      |
| 16/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 0.00          |
| 16/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.68      | 94.3300                       | 5.6800    | 94.3300                         | 0.00          |
| 16/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.71      | 94.3000                       | 5.7100    | 94.3000                         | 44,760.00     |
| 16/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.82      | 94.1800                       | 5.8200    | 94.1800                         | 840.00        |
| 16/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.01      | 94.0100                       | 6.0100    | 94.0100                         | 790.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.21      | 93.8200                       | 6.2100    | 93.8200                         | 500.00        |
| 16/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.41      | 93.6200                       | 6.4100    | 93.6200                         | 1,700.00      |
| 16/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.62      | 93.4200                       | 6.6200    | 93.4200                         | 1,500.00      |
| 16/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.83      | 93.2100                       | 6.8300    | 93.2100                         | 0.00          |
| 16/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.73      | 121.9748                      | 6.7310    | 121.9748                        | 12,719.00     |
| 16/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 4915      | 5                             | 4915      | 5                               | 0.00          |
| 16/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5072      | 5                             | 5072      | 5                               | 0.00          |
| 16/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 4757      | 5                             | 4757      | 5                               | 0.00          |
| 16/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 6         | 0                             | 6         | 0                               | 1,500.00      |
| 16/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 70        | 0                             | 70        | 0                               | 1,500.00      |
| 16/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 354       | 0                             | 354       | 0                               | 1,500.00      |
| 16/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 2037      | 2                             | 2037      | 2                               | 0.00          |
| 16/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 3         | 0                             | 3         | 0                               | 1,500.00      |
| 16/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 291       | 0                             | 291       | 0                               | 1,500.00      |
| 16/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 841       | 1                             | 841       | 1                               | 1,500.00      |
| 16/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 1618      | 2                             | 1618      | 2                               | 0.00          |
| 16/04/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.82      | 123.7115                      | 6.8230    | 123.7115                        | 108.00        |
| 16/04/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 3590      | 4                             | 3590      | 4                               | 0.00          |
| 16/04/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 3731      | 4                             | 3731      | 4                               | 0.00          |
| 16/04/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 3449      | 3                             | 3449      | 3                               | 0.00          |
| 16/04/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 51        | 0                             | 51        | 0                               | 0.00          |
| 16/04/2012 | R157 On 02-August-12    | 8.05   | Put          | Bond Future            | 38        | 0                             | 38        | 0                               | 0.00          |
| 16/04/2012 | R157 On 02-August-12    | 8.00   | Put          | Bond Future            | 44        | 0                             | 44        | 0                               | 0.00          |
| 16/04/2012 | R157 On 01-November-12  |        |              | Bond Future            | 6.89      | 118.8072                      | 6.8850    | 118.8072                        | 0.00          |
| 16/04/2012 | R157 On 01-November-12  | 7.00   | Call         | Bond Future            | 1347      | 1                             | 1347      | 1                               | 0.00          |
| 16/04/2012 | R157 On 01-November-12  | 7.05   | Call         | Bond Future            | 1427      | 1                             | 1427      | 1                               | 0.00          |
| 16/04/2012 | R157 On 01-November-12  | 6.95   | Call         | Bond Future            | 1270      | 1                             | 1270      | 1                               | 0.00          |
| 16/04/2012 | R157 On 01-November-12  | 6.95   | Put          | Bond Future            | 1087      | 1                             | 1087      | 1                               | 0.00          |
| 16/04/2012 | R157 On 01-November-12  | 7.05   | Put          | Bond Future            | 962       | 1                             | 962       | 1                               | 0.00          |
| 16/04/2012 | R157 On 01-November-12  | 7.00   | Put          | Bond Future            | 1023      | 1                             | 1023      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.96      | 120.8255                      | 6.9570    | 120.8255                        | 0.00          |
| 16/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1111      | 1                             | 1111      | 1                               | 0.00          |
| 16/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1169      | 1                             | 1169      | 1                               | 0.00          |
| 16/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1054      | 1                             | 1054      | 1                               | 0.00          |
| 16/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1713      | 2                             | 1713      | 2                               | 0.00          |
| 16/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1571      | 2                             | 1571      | 2                               | 0.00          |
| 16/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1641      | 2                             | 1641      | 2                               | 0.00          |
| 16/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.44      | 121.0405                      | 8.4390    | 121.0405                        | 30,792.00     |
| 16/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 5175      | 5                             | 5175      | 5                               | 0.00          |
| 16/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 5584      | 6                             | 5584      | 6                               | 0.00          |
| 16/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 4771      | 5                             | 4771      | 5                               | 0.00          |
| 16/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 92        | 0                             | 92        | 0                               | 2,250.00      |
| 16/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 514       | 1                             | 514       | 1                               | 750.00        |
| 16/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 1660      | 2                             | 1660      | 2                               | 0.00          |
| 16/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 3985      | 4                             | 3985      | 4                               | 0.00          |
| 16/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 243       | 0                             | 243       | 0                               | 2,250.00      |
| 16/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 1093      | 1                             | 1093      | 1                               | 750.00        |
| 16/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 2772      | 3                             | 2772      | 3                               | 0.00          |
| 16/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 145       | 0                             | 145       | 0                               | 0.00          |
| 16/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 5274      | 5                             | 5274      | 5                               | 0.00          |
| 16/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 16/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 111       | 0                             | 111       | 0                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.52      | 117.4788                      | 8.5230    | 117.4788                        | 790.00        |
| 16/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 4622      | 5                             | 4622      | 5                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 4894      | 5                             | 4894      | 5                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 4361      | 4                             | 4361      | 4                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 2376      | 2                             | 2376      | 2                               | 8,750.00      |
| 16/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 4158      | 4                             | 4158      | 4                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 996       | 1                             | 996       | 1                               | 43.00         |
| 16/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 4676      | 5                             | 4676      | 5                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 1572      | 2                             | 1572      | 2                               | 199.00        |
| 16/04/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 6048      | 6                             | 6048      | 6                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 816       | 1                             | 816       | 1                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 8279      | 8                             | 8279      | 8                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 1804      | 2                             | 1804      | 2                               | 199.00        |
| 16/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 2539      | 3                             | 2539      | 3                               | 43.00         |
| 16/04/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 6495      | 7                             | 6495      | 7                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 2916      | 3                             | 2916      | 3                               | 276.00        |
| 16/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 9101      | 9                             | 9101      | 9                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 2760      | 3                             | 2760      | 3                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 4909      | 5                             | 4909      | 5                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 2402      | 2                             | 2402      | 2                               | 0.00          |
| 16/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 2574      | 3                             | 2574      | 3                               | 0.00          |
| 16/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.60      | 119.2869                      | 8.5960    | 119.2869                        | 0.00          |
| 16/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5891      | 6                             | 5891      | 6                               | 0.00          |
| 16/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 5656      | 6                             | 5656      | 6                               | 0.00          |
| 16/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 6136      | 6                             | 6136      | 6                               | 0.00          |
| 16/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 4327      | 4                             | 4327      | 4                               | 0.00          |
| 16/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 4729      | 5                             | 4729      | 5                               | 0.00          |
| 16/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 4521      | 5                             | 4521      | 5                               | 0.00          |
| 16/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.67      | 116.0126                      | 8.6740    | 116.0126                        | 0.00          |
| 16/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 5376      | 5                             | 5376      | 5                               | 0.00          |
| 16/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 5174      | 5                             | 5174      | 5                               | 0.00          |
| 16/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 5582      | 6                             | 5582      | 6                               | 0.00          |
| 16/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 6680      | 7                             | 6680      | 7                               | 0.00          |
| 16/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 7168      | 7                             | 7168      | 7                               | 0.00          |
| 16/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 6921      | 7                             | 6921      | 7                               | 0.00          |
| 16/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.38    | 215.3778                      | 215.3838  | 215.3778                        | 0.00          |
| 16/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 384       | 0                             | 384       | 0                               | 0.00          |
| 16/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 334       | 0                             | 334       | 0                               | 0.00          |
| 16/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 434       | 0                             | 434       | 0                               | 0.00          |
| 16/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R189 On 02-August-12   |        |              | Bond Future | 218.44    | 218.0000                      | 218.4396  | 218.0000                        | 44.00         |
| 16/04/2012 | R189 On 02-August-12   | 218.00 | Call         | Bond Future | 440       | 0                             | 440       | 0                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R189 On 02-August-12 | 218.05 | Call         | Bond Future | 390       | 0                             | 390       | 0                               | 0.00          |
| 16/04/2012 | R189 On 02-August-12 | 217.95 | Call         | Bond Future | 490       | 0                             | 490       | 0                               | 0.00          |
| 16/04/2012 | R189 On 02-August-12 | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R189 On 02-August-12 | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R189 On 02-August-12 | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R197 On 03-May-12    |        |              | Bond Future | 258.39    | 258.3709                      | 258.3950  | 258.3709                        | 1,044.00      |
| 16/04/2012 | R197 On 03-May-12    | 251.00 | Call         | Bond Future | 7395      | 7                             | 7395      | 7                               | 0.00          |
| 16/04/2012 | R197 On 03-May-12    | 251.05 | Call         | Bond Future | 7345      | 7                             | 7345      | 7                               | 0.00          |
| 16/04/2012 | R197 On 03-May-12    | 250.95 | Call         | Bond Future | 7445      | 7                             | 7445      | 7                               | 0.00          |
| 16/04/2012 | R197 On 03-May-12    | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R197 On 03-May-12    | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R197 On 03-May-12    | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R197 On 02-August-12 |        |              | Bond Future | 256.87    | 257.0000                      | 256.8717  | 257.0000                        | 257.00        |
| 16/04/2012 | R197 On 02-August-12 | 257.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R197 On 02-August-12 | 256.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R197 On 02-August-12 | 257.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R197 On 02-August-12 | 257.05 | Put          | Bond Future | 178       | 0                             | 178       | 0                               | 0.00          |
| 16/04/2012 | R197 On 02-August-12 | 256.95 | Put          | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 16/04/2012 | R197 On 02-August-12 | 257.00 | Put          | Bond Future | 128       | 0                             | 128       | 0                               | 0.00          |
| 16/04/2012 | R201 On 03-May-12    |        |              | Bond Future | 6.05      | 109.7738                      | 6.0460    | 109.7738                        | 1,845.00      |
| 16/04/2012 | R201 On 03-May-12    | 7.75   | Call         | Bond Future | 4135      | 4                             | 4135      | 4                               | 0.00          |
| 16/04/2012 | R201 On 03-May-12    | 7.70   | Call         | Bond Future | 4017      | 4                             | 4017      | 4                               | 0.00          |
| 16/04/2012 | R201 On 03-May-12    | 7.80   | Call         | Bond Future | 4253      | 4                             | 4253      | 4                               | 0.00          |
| 16/04/2012 | R201 On 03-May-12    | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R201 On 03-May-12    | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R201 On 03-May-12    | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R201 On 02-August-12 |        |              | Bond Future | 6.08      | 106.9284                      | 6.0800    | 106.9284                        | 37.00         |
| 16/04/2012 | R201 On 02-August-12 | 7.50   | Call         | Bond Future | 3152      | 3                             | 3152      | 3                               | 0.00          |
| 16/04/2012 | R201 On 02-August-12 | 7.55   | Call         | Bond Future | 3260      | 3                             | 3260      | 3                               | 0.00          |
| 16/04/2012 | R201 On 02-August-12 | 7.45   | Call         | Bond Future | 3045      | 3                             | 3045      | 3                               | 0.00          |
| 16/04/2012 | R201 On 02-August-12 | 7.45   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 16/04/2012 | R201 On 02-August-12 | 7.55   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 16/04/2012 | R201 On 02-August-12 | 7.50   | Put          | Bond Future | 4         | 0                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 6.06      | 108.5731                      | 6.0600    | 108.5731                        | 0.00          |
| 16/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1284      | 1                             | 1284      | 1                               | 0.00          |
| 16/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1355      | 1                             | 1355      | 1                               | 0.00          |
| 16/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1215      | 1                             | 1215      | 1                               | 0.00          |
| 16/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 426       | 0                             | 426       | 0                               | 0.00          |
| 16/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 365       | 0                             | 365       | 0                               | 0.00          |
| 16/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 395       | 0                             | 395       | 0                               | 0.00          |
| 16/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 6.01      | 106.0036                      | 6.0120    | 106.0036                        | 0.00          |
| 16/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1089      | 1                             | 1089      | 1                               | 0.00          |
| 16/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1143      | 1                             | 1143      | 1                               | 0.00          |
| 16/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1036      | 1                             | 1036      | 1                               | 0.00          |
| 16/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 701       | 1                             | 701       | 1                               | 0.00          |
| 16/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 630       | 1                             | 630       | 1                               | 0.00          |
| 16/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 665       | 1                             | 665       | 1                               | 0.00          |
| 16/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 190.29    | 190.2732                      | 190.2928  | 190.2732                        | 37,085.00     |
| 16/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 293       | 0                             | 293       | 0                               | 0.00          |
| 16/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 343       | 0                             | 343       | 0                               | 0.00          |
| 16/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 16/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.34      | 105.1823                      | 7.3350    | 105.1823                        | 3,923.00      |
| 16/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 6096      | 6                             | 6096      | 6                               | 0.00          |
| 16/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 6303      | 6                             | 6303      | 6                               | 0.00          |
| 16/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 5888      | 6                             | 5888      | 6                               | 0.00          |
| 16/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 91        | 0                             | 91        | 0                               | 4,200.00      |
| 16/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 2098      | 2                             | 2098      | 2                               | 0.00          |
| 16/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 227       | 0                             | 227       | 0                               | 1,400.00      |
| 16/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 844       | 1                             | 844       | 1                               | 0.00          |
| 16/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 331       | 0                             | 331       | 0                               | 1,400.00      |
| 16/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 45        | 0                             | 45        | 0                               | 4,200.00      |
| 16/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 1058      | 1                             | 1058      | 1                               | 0.00          |
| 16/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 1602      | 2                             | 1602      | 2                               | 0.00          |
| 16/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.43      | 106.6745                      | 7.4280    | 106.6745                        | 71.00         |
| 16/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4669      | 5                             | 4669      | 5                               | 0.00          |
| 16/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 4489      | 4                             | 4489      | 4                               | 0.00          |
| 16/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4848      | 5                             | 4848      | 5                               | 0.00          |
| 16/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 185       | 0                             | 185       | 0                               | 0.00          |
| 16/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 231       | 0                             | 231       | 0                               | 0.00          |
| 16/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 208       | 0                             | 208       | 0                               | 0.00          |
| 16/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.50      | 104.1595                      | 7.5040    | 104.1595                        | 0.00          |
| 16/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 2581      | 3                             | 2581      | 3                               | 0.00          |
| 16/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 2461      | 2                             | 2461      | 2                               | 0.00          |
| 16/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 2702      | 3                             | 2702      | 3                               | 0.00          |
| 16/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1502      | 2                             | 1502      | 2                               | 0.00          |
| 16/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1665      | 2                             | 1665      | 2                               | 0.00          |
| 16/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1583      | 2                             | 1583      | 2                               | 0.00          |
| 16/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.59      | 105.9277                      | 7.5900    | 105.9277                        | 0.00          |
| 16/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 736       | 1                             | 736       | 1                               | 0.00          |
| 16/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 781       | 1                             | 781       | 1                               | 0.00          |
| 16/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 693       | 1                             | 693       | 1                               | 0.00          |
| 16/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 5227      | 5                             | 5227      | 5                               | 0.00          |
| 16/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4907      | 5                             | 4907      | 5                               | 0.00          |
| 16/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 5066      | 5                             | 5066      | 5                               | 0.00          |
| 16/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.64      | 104.8578                      | 7.6410    | 104.8578                        | 3,658.00      |
| 16/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 5550      | 6                             | 5550      | 6                               | 0.00          |
| 16/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 5791      | 6                             | 5791      | 6                               | 0.00          |
| 16/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 11        | 0                             | 11        | 0                               | 550.00        |
| 16/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 983       | 1                             | 983       | 1                               | 0.00          |
| 16/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 5308      | 5                             | 5308      | 5                               | 0.00          |
| 16/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 3400      | 3                             | 3400      | 3                               | 0.00          |
| 16/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 420       | 0                             | 420       | 0                               | 550.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.74      | 102.3214                      | 7.7360    | 102.3214                        | 99.00         |
| 16/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4242      | 4                             | 4242      | 4                               | 0.00          |
| 16/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4437      | 4                             | 4437      | 4                               | 0.00          |
| 16/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 4051      | 4                             | 4051      | 4                               | 0.00          |
| 16/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 559       | 1                             | 559       | 1                               | 0.00          |
| 16/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 468       | 0                             | 468       | 0                               | 0.00          |
| 16/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 511       | 1                             | 511       | 1                               | 0.00          |
| 16/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.81      | 103.8938                      | 7.8130    | 103.8938                        | 0.00          |
| 16/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3021      | 3                             | 3021      | 3                               | 0.00          |
| 16/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3159      | 3                             | 3159      | 3                               | 0.00          |
| 16/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 2885      | 3                             | 2885      | 3                               | 0.00          |
| 16/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 2227      | 2                             | 2227      | 2                               | 0.00          |
| 16/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 2024      | 2                             | 2024      | 2                               | 0.00          |
| 16/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 2124      | 2                             | 2124      | 2                               | 0.00          |
| 16/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.90      | 101.6244                      | 7.8970    | 101.6244                        | 0.00          |
| 16/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3191      | 3                             | 3191      | 3                               | 0.00          |
| 16/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3071      | 3                             | 3071      | 3                               | 0.00          |
| 16/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3319      | 3                             | 3319      | 3                               | 0.00          |
| 16/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2613      | 3                             | 2613      | 3                               | 0.00          |
| 16/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2826      | 3                             | 2826      | 3                               | 0.00          |
| 16/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2715      | 3                             | 2715      | 3                               | 0.00          |
| 16/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.78      | 105.0667                      | 5.7780    | 105.0667                        | 1,000.00      |
| 16/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2734      | 3                             | 2734      | 3                               | 0.00          |
| 16/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2812      | 3                             | 2812      | 3                               | 0.00          |
| 16/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2656      | 3                             | 2656      | 3                               | 0.00          |
| 16/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.79      | 102.7963                      | 5.7870    | 102.7963                        | 18.00         |
| 16/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1997      | 2                             | 1997      | 2                               | 0.00          |
| 16/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1930      | 2                             | 1930      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2064      | 2                             | 2064      | 2                               | 0.00          |
| 16/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 16/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.68      | 104.3797                      | 5.6800    | 104.3797                        | 0.00          |
| 16/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 590       | 1                             | 590       | 1                               | 0.00          |
| 16/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 16/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 630       | 1                             | 630       | 1                               | 0.00          |
| 16/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 204       | 0                             | 204       | 0                               | 0.00          |
| 16/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 241       | 0                             | 241       | 0                               | 0.00          |
| 16/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 16/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.47      | 102.3851                      | 5.4670    | 102.3851                        | 0.00          |
| 16/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 691       | 1                             | 691       | 1                               | 0.00          |
| 16/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 723       | 1                             | 723       | 1                               | 0.00          |
| 16/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 660       | 1                             | 660       | 1                               | 0.00          |
| 16/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 226       | 0                             | 226       | 0                               | 0.00          |
| 16/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 199       | 0                             | 199       | 0                               | 0.00          |
| 16/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 212       | 0                             | 212       | 0                               | 0.00          |
| 16/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.85      | 98.8288                       | 7.8510    | 98.8288                         | 21,736.00     |
| 16/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4853      | 5                             | 4853      | 5                               | 0.00          |
| 16/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 5112      | 5                             | 5112      | 5                               | 0.00          |
| 16/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4593      | 5                             | 4593      | 5                               | 0.00          |
| 16/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 93        | 0                             | 93        | 0                               | 2,400.00      |
| 16/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 301       | 0                             | 301       | 0                               | 800.00        |
| 16/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 1222      | 1                             | 1222      | 1                               | 0.00          |
| 16/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 2544      | 3                             | 2544      | 3                               | 0.00          |
| 16/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 83        | 0                             | 83        | 0                               | 2,400.00      |
| 16/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 396       | 0                             | 396       | 0                               | 800.00        |
| 16/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 1429      | 1                             | 1429      | 1                               | 0.00          |
| 16/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 16/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 2359      | 2                             | 2359      | 2                               | 0.00          |
| 16/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 16/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 4         | 0                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.95      | 96.5982                       | 7.9450    | 96.5982                         | 210.00        |
| 16/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4773      | 5                             | 4773      | 5                               | 0.00          |
| 16/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4982      | 5                             | 4982      | 5                               | 0.00          |
| 16/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4567      | 5                             | 4567      | 5                               | 0.00          |
| 16/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 593       | 1                             | 593       | 1                               | 0.00          |
| 16/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 498       | 1                             | 498       | 1                               | 0.00          |
| 16/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 544       | 1                             | 544       | 1                               | 0.00          |
| 16/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 8.02      | 98.0880                       | 8.0190    | 98.0880                         | 0.00          |
| 16/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 3476      | 3                             | 3476      | 3                               | 0.00          |
| 16/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 3628      | 4                             | 3628      | 4                               | 0.00          |
| 16/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3326      | 3                             | 3326      | 3                               | 0.00          |
| 16/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 2382      | 2                             | 2382      | 2                               | 0.00          |
| 16/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 2167      | 2                             | 2167      | 2                               | 0.00          |
| 16/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 2273      | 2                             | 2273      | 2                               | 0.00          |
| 16/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 8.10      | 96.1089                       | 8.1010    | 96.1089                         | 0.00          |
| 16/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 3682      | 4                             | 3682      | 4                               | 0.00          |
| 16/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 3548      | 4                             | 3548      | 4                               | 0.00          |
| 16/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 3824      | 4                             | 3824      | 4                               | 0.00          |
| 16/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2820      | 3                             | 2820      | 3                               | 0.00          |
| 16/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 3047      | 3                             | 3047      | 3                               | 0.00          |
| 16/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2929      | 3                             | 2929      | 3                               | 0.00          |
| 16/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.94      | 93.2057                       | 7.9440    | 93.2057                         | 10,019.00     |
| 16/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 6065      | 6                             | 6065      | 6                               | 0.00          |
| 16/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 6338      | 6                             | 6338      | 6                               | 0.00          |
| 16/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5790      | 6                             | 5790      | 6                               | 0.00          |
| 16/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 84        | 0                             | 84        | 0                               | 3,000.00      |
| 16/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 276       | 0                             | 276       | 0                               | 1,000.00      |
| 16/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 1171      | 1                             | 1171      | 1                               | 0.00          |
| 16/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 2521      | 3                             | 2521      | 3                               | 0.00          |
| 16/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 128       | 0                             | 128       | 0                               | 3,000.00      |
| 16/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 539       | 1                             | 539       | 1                               | 1,000.00      |
| 16/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 1753      | 2                             | 1753      | 2                               | 0.00          |
| 16/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 2793      | 3                             | 2793      | 3                               | 0.00          |
| 16/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 16/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 8.03      | 94.5291                       | 8.0290    | 94.5291                         | 336.00        |
| 16/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4807      | 5                             | 4807      | 5                               | 0.00          |
| 16/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4592      | 5                             | 4592      | 5                               | 0.00          |
| 16/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5025      | 5                             | 5025      | 5                               | 0.00          |
| 16/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 656       | 1                             | 656       | 1                               | 0.00          |
| 16/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 775       | 1                             | 775       | 1                               | 0.00          |
| 16/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 713       | 1                             | 713       | 1                               | 0.00          |
| 16/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 8.10      | 92.5868                       | 8.1010    | 92.5868                         | 0.00          |
| 16/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 3517      | 4                             | 3517      | 4                               | 0.00          |
| 16/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 3365      | 3                             | 3365      | 3                               | 0.00          |
| 16/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 3676      | 4                             | 3676      | 4                               | 0.00          |
| 16/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 2551      | 3                             | 2551      | 3                               | 0.00          |
| 16/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2803      | 3                             | 2803      | 3                               | 0.00          |
| 16/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2673      | 3                             | 2673      | 3                               | 0.00          |
| 16/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 8.18      | 94.1581                       | 8.1780    | 94.1581                         | 0.00          |
| 16/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3147      | 3                             | 3147      | 3                               | 0.00          |
| 16/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3277      | 3                             | 3277      | 3                               | 0.00          |
| 16/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3019      | 3                             | 3019      | 3                               | 0.00          |
| 16/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 4294      | 4                             | 4294      | 4                               | 0.00          |
| 16/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3990      | 4                             | 3990      | 4                               | 0.00          |
| 16/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 4141      | 4                             | 4141      | 4                               | 0.00          |
| 16/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.88      | 74.6803                       | 8.8810    | 74.6803                         | 3,050.00      |
| 16/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 1700      | 2                             | 1700      | 2                               | 0.00          |
| 16/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1472      | 2                             | 1472      | 2                               | 0.00          |
| 16/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 1947      | 2                             | 1947      | 2                               | 0.00          |
| 16/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 650       | 1                             | 650       | 1                               | 0.00          |
| 16/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 938       | 1                             | 938       | 1                               | 0.00          |
| 16/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 783       | 1                             | 783       | 1                               | 0.00          |
| 16/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.96      | 75.7415                       | 8.9550    | 75.7415                         | 0.00          |
| 16/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 4351      | 4                             | 4351      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 4579      | 5                             | 4579      | 5                               | 0.00          |
| 16/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4128      | 4                             | 4128      | 4                               | 0.00          |
| 16/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 2285      | 2                             | 2285      | 2                               | 0.00          |
| 16/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 2005      | 2                             | 2005      | 2                               | 0.00          |
| 16/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 2141      | 2                             | 2141      | 2                               | 0.00          |
| 16/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 9.02      | 73.7664                       | 9.0200    | 73.7664                         | 0.00          |
| 16/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4527      | 5                             | 4527      | 5                               | 0.00          |
| 16/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 4712      | 5                             | 4712      | 5                               | 0.00          |
| 16/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4346      | 4                             | 4346      | 4                               | 0.00          |
| 16/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4880      | 5                             | 4880      | 5                               | 0.00          |
| 16/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 4485      | 5                             | 4485      | 5                               | 0.00          |
| 16/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4679      | 5                             | 4679      | 5                               | 0.00          |
| 16/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.09      | 75.0219                       | 9.0900    | 75.0219                         | 0.00          |
| 16/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5149      | 5                             | 5149      | 5                               | 0.00          |
| 16/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 4974      | 5                             | 4974      | 5                               | 0.00          |
| 16/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5327      | 5                             | 5327      | 5                               | 0.00          |
| 16/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5627      | 6                             | 5627      | 6                               | 0.00          |
| 16/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 6034      | 6                             | 6034      | 6                               | 0.00          |
| 16/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5827      | 6                             | 5827      | 6                               | 0.00          |
| 16/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 141.10    | 140.8970                      | 141.0956  | 140.8970                        | 925.00        |
| 16/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 2096      | 2                             | 2096      | 2                               | 0.00          |
| 16/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 2046      | 2                             | 2046      | 2                               | 0.00          |
| 16/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 2146      | 2                             | 2146      | 2                               | 0.00          |
| 16/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R210 On 02-August-12   |        |              | Bond Future | 143.10    | 143.0000                      | 143.0974  | 143.0000                        | 80.00         |
| 16/04/2012 | R210 On 02-August-12   | 143.00 | Call         | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 16/04/2012 | R210 On 02-August-12   | 143.05 | Call         | Bond Future | 47        | 0                             | 47        | 0                               | 0.00          |
| 16/04/2012 | R210 On 02-August-12   | 142.95 | Call         | Bond Future | 147       | 0                             | 147       | 0                               | 0.00          |
| 16/04/2012 | R210 On 02-August-12   | 142.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R210 On 02-August-12   | 143.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R210 On 02-August-12   | 143.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R211 On 03-May-12    |        |              | Bond Future | 119.46    | 119.4531                      | 119.4601  | 119.4531                        | 480.00        |
| 16/04/2012 | R211 On 03-May-12    | 118.20 | Call         | Bond Future | 1260      | 1                             | 1260      | 1                               | 0.00          |
| 16/04/2012 | R211 On 03-May-12    | 118.15 | Call         | Bond Future | 1310      | 1                             | 1310      | 1                               | 0.00          |
| 16/04/2012 | R211 On 03-May-12    | 118.25 | Call         | Bond Future | 1210      | 1                             | 1210      | 1                               | 0.00          |
| 16/04/2012 | R211 On 03-May-12    | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R211 On 03-May-12    | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R211 On 03-May-12    | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R211 On 02-August-12 |        |              | Bond Future | 119.76    | 120.0000                      | 119.7581  | 120.0000                        | 0.00          |
| 16/04/2012 | R211 On 02-August-12 | 120.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R211 On 02-August-12 | 119.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R211 On 02-August-12 | 120.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R211 On 02-August-12 | 120.05 | Put          | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 16/04/2012 | R211 On 02-August-12 | 119.95 | Put          | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 16/04/2012 | R211 On 02-August-12 | 120.00 | Put          | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 16/04/2012 | R212 On 03-May-12    |        |              | Bond Future | 117.80    | 118.1983                      | 117.8048  | 118.1983                        | 2,902.00      |
| 16/04/2012 | R212 On 03-May-12    | 115.30 | Call         | Bond Future | 2505      | 3                             | 2505      | 3                               | 0.00          |
| 16/04/2012 | R212 On 03-May-12    | 115.35 | Call         | Bond Future | 2455      | 3                             | 2455      | 3                               | 0.00          |
| 16/04/2012 | R212 On 03-May-12    | 115.25 | Call         | Bond Future | 2555      | 3                             | 2555      | 3                               | 0.00          |
| 16/04/2012 | R212 On 03-May-12    | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R212 On 03-May-12    | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R212 On 03-May-12    | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R212 On 02-August-12 |        |              | Bond Future | 117.94    | 118.0000                      | 117.9429  | 118.0000                        | 30.00         |
| 16/04/2012 | R212 On 02-August-12 | 118.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R212 On 02-August-12 | 118.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R212 On 02-August-12 | 117.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R212 On 02-August-12 | 117.95 | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 16/04/2012 | R212 On 02-August-12 | 118.05 | Put          | Bond Future | 107       | 0                             | 107       | 0                               | 0.00          |
| 16/04/2012 | R212 On 02-August-12 | 118.00 | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 16/04/2012 | R213 On 03-May-12    |        |              | Bond Future | 8.79      | 84.8762                       | 8.7920    | 84.8762                         | 4,435.00      |
| 16/04/2012 | R213 On 03-May-12    | 9.25   | Call         | Bond Future | 3725      | 4                             | 3725      | 4                               | 0.00          |
| 16/04/2012 | R213 On 03-May-12    | 9.30   | Call         | Bond Future | 4057      | 4                             | 4057      | 4                               | 0.00          |
| 16/04/2012 | R213 On 03-May-12    | 9.20   | Call         | Bond Future | 3398      | 3                             | 3398      | 3                               | 0.00          |
| 16/04/2012 | R213 On 03-May-12    | 9.20   | Put          | Bond Future | 231       | 0                             | 231       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 141       | 0                             | 141       | 0                               | 0.00          |
| 16/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 182       | 0                             | 182       | 0                               | 0.00          |
| 16/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.87      | 86.0853                       | 8.8690    | 86.0853                         | 13.00         |
| 16/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 4834      | 5                             | 4834      | 5                               | 0.00          |
| 16/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 5080      | 5                             | 5080      | 5                               | 0.00          |
| 16/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 4594      | 5                             | 4594      | 5                               | 0.00          |
| 16/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 2048      | 2                             | 2048      | 2                               | 0.00          |
| 16/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1788      | 2                             | 1788      | 2                               | 0.00          |
| 16/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 1914      | 2                             | 1914      | 2                               | 0.00          |
| 16/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.94      | 83.8732                       | 8.9390    | 83.8732                         | 0.00          |
| 16/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 4917      | 5                             | 4917      | 5                               | 0.00          |
| 16/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 5119      | 5                             | 5119      | 5                               | 0.00          |
| 16/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 4724      | 5                             | 4724      | 5                               | 0.00          |
| 16/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 4639      | 5                             | 4639      | 5                               | 0.00          |
| 16/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 4264      | 4                             | 4264      | 4                               | 0.00          |
| 16/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 4445      | 5                             | 4445      | 5                               | 0.00          |
| 16/04/2012 | R213 On 07-February-13 |        |              | Bond Future | 9.02      | 85.2942                       | 9.0150    | 85.2942                         | 0.00          |
| 16/04/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 5453      | 5                             | 5453      | 5                               | 0.00          |
| 16/04/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 5641      | 6                             | 5641      | 6                               | 0.00          |
| 16/04/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 5269      | 5                             | 5269      | 5                               | 0.00          |
| 16/04/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 5768      | 6                             | 5768      | 6                               | 0.00          |
| 16/04/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 5374      | 5                             | 5374      | 5                               | 0.00          |
| 16/04/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 5568      | 6                             | 5568      | 6                               | 0.00          |
| 16/04/2012 | R214 On 03-May-12      |        |              | Bond Future | 8.94      | 76.0680                       | 8.9400    | 76.0680                         | 1,530.00      |
| 16/04/2012 | R214 On 03-May-12      | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R214 On 03-May-12      | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R214 On 03-May-12      | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R214 On 03-May-12      | 8.79   | Put          | Bond Future | 1230      | 1                             | 1230      | 1                               | 0.00          |
| 16/04/2012 | R214 On 03-May-12      | 8.81   | Put          | Bond Future | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 16/04/2012 | R214 On 03-May-12      | 8.80   | Put          | Bond Future | 1147      | 1                             | 1147      | 1                               | 0.00          |
| 16/04/2012 | R214 On 02-August-12   |        |              | Bond Future | 9.01      | 77.1458                       | 9.0120    | 77.1458                         | 0.00          |
| 16/04/2012 | R214 On 02-August-12   | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R214 On 02-August-12   | 8.81   | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 1806      | 2                             | 1806      | 2                               | 0.00          |
| 16/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 1641      | 2                             | 1641      | 2                               | 0.00          |
| 16/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 1723      | 2                             | 1723      | 2                               | 0.00          |
| 17/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 428.63    | 422.6920                      | 428.6270  | 422.6920                        | 13.00         |
| 17/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 434.70    | 428.6890                      | 434.7030  | 428.6890                        | 0.00          |
| 17/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 389.41    | 384.2540                      | 389.4050  | 384.2540                        | 899.00        |
| 17/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 394.93    | 389.7050                      | 394.9250  | 389.7050                        | 118.00        |
| 17/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 17/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.80      | 7.9639                        | 7.7983    | 7.9639                          | 0.00          |
| 17/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 2         | 0                             | 2         | 0                               | 0.00          |
| 17/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 3         | 0                             | 3         | 0                               | 0.00          |
| 17/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 1         | 0                             | 1         | 0                               | 0.00          |
| 17/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 353       | 0                             | 353       | 0                               | 0.00          |
| 17/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 255       | 0                             | 255       | 0                               | 0.00          |
| 17/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 304       | 0                             | 304       | 0                               | 0.00          |
| 17/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.03      | 0.0855                        | 0.0298    | 0.0855                          | 12,500.00     |
| 17/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.11      | 0.1647                        | 0.1060    | 0.1647                          | 5,670.00      |
| 17/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.22      | 0.2115                        | 0.2184    | 0.2115                          | 8,000.00      |
| 17/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.02      | 0.0116                        | 0.0189    | 0.0116                          | 8,000.00      |
| 17/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.30      | 0.2096                        | 0.3003    | 0.2096                          | 0.00          |
| 17/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0055                        | 0.0072    | 0.0055                          | 16,000.00     |
| 17/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 17/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.41      | 6.5279                        | 6.4116    | 6.5279                          | 500.00        |
| 17/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 26        | 0                             | 26        | 0                               | 0.00          |
| 17/04/2012 | DAAE On 30-April-12     | 6.45   | Call         | Any day expiry     | 41        | 0                             | 41        | 0                               | 0.00          |
| 17/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 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 |
|------------|-----------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | DAAE On 30-April-12   | 6.55   | Put          | Any day expiry | 154       | 0                             | 154       | 0                               | 0.00          |
| 17/04/2012 | DAAE On 30-April-12   | 6.45   | Put          | Any day expiry | 79        | 0                             | 79        | 0                               | 0.00          |
| 17/04/2012 | DAAE On 30-April-12   | 6.50   | Put          | Any day expiry | 114       | 0                             | 114       | 0                               | 0.00          |
| 17/04/2012 | DAAF On 30-April-12   |        |              | Any day expiry | 8.11      | 8.2478                        | 8.1148    | 8.2478                          | 0.00          |
| 17/04/2012 | DAAF On 30-April-12   | 8.00   | Call         | Any day expiry | 142       | 0                             | 142       | 0                               | 0.00          |
| 17/04/2012 | DAAF On 30-April-12   | 8.05   | Call         | Any day expiry | 105       | 0                             | 105       | 0                               | 0.00          |
| 17/04/2012 | DAAF On 30-April-12   | 7.95   | Call         | Any day expiry | 184       | 0                             | 184       | 0                               | 0.00          |
| 17/04/2012 | DAAF On 30-April-12   | 7.95   | Put          | Any day expiry | 19        | 0                             | 19        | 0                               | 0.00          |
| 17/04/2012 | DAAF On 30-April-12   | 8.05   | Put          | Any day expiry | 40        | 0                             | 40        | 0                               | 0.00          |
| 17/04/2012 | DAAF On 30-April-12   | 8.00   | Put          | Any day expiry | 27        | 0                             | 27        | 0                               | 0.00          |
| 17/04/2012 | DAAG On 30-April-12   |        |              | Any day expiry | 7.81      | 7.9500                        | 7.8098    | 7.9500                          | 500.00        |
| 17/04/2012 | DAAG On 30-April-12   | 7.95   | Call         | Any day expiry | 42        | 0                             | 42        | 0                               | 0.00          |
| 17/04/2012 | DAAG On 30-April-12   | 8.00   | Call         | Any day expiry | 32        | 0                             | 32        | 0                               | 0.00          |
| 17/04/2012 | DAAG On 30-April-12   | 7.90   | Call         | Any day expiry | 55        | 0                             | 55        | 0                               | 0.00          |
| 17/04/2012 | DAAG On 30-April-12   | 7.90   | Put          | Any day expiry | 145       | 0                             | 145       | 0                               | 0.00          |
| 17/04/2012 | DAAG On 30-April-12   | 8.00   | Put          | Any day expiry | 222       | 0                             | 222       | 0                               | 0.00          |
| 17/04/2012 | DAAG On 30-April-12   | 7.95   | Put          | Any day expiry | 182       | 0                             | 182       | 0                               | 0.00          |
| 17/04/2012 | GOVI On 03-May-12     |        |              | GOVI           | 390.23    | 385.2830                      | 390.2250  | 385.2830                        | 205.00        |
| 17/04/2012 | GOVI On 03-May-12     | 382.00 | Call         | GOVI           | 82250     | 3                             | 82250     | 3                               | 0.00          |
| 17/04/2012 | GOVI On 03-May-12     | 382.01 | Call         | GOVI           | 82150     | 3                             | 82150     | 3                               | 0.00          |
| 17/04/2012 | GOVI On 03-May-12     | 381.99 | Call         | GOVI           | 82350     | 3                             | 82350     | 3                               | 0.00          |
| 17/04/2012 | GOVI On 03-May-12     | 381.99 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | GOVI On 03-May-12     | 382.01 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | GOVI On 03-May-12     | 382.00 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | GOVI On 02-August-12  |        |              | GOVI           | 395.76    | 390.7490                      | 395.7570  | 390.7490                        | 26.00         |
| 17/04/2012 | GOVI On 02-August-12  | 390.00 | Call         | GOVI           | 57570     | 1                             | 57570     | 1                               | 0.00          |
| 17/04/2012 | GOVI On 02-August-12  | 390.01 | Call         | GOVI           | 57470     | 1                             | 57470     | 1                               | 0.00          |
| 17/04/2012 | GOVI On 02-August-12  | 389.99 | Call         | GOVI           | 57670     | 1                             | 57670     | 1                               | 0.00          |
| 17/04/2012 | GOVI On 02-August-12  | 389.99 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | GOVI On 02-August-12  | 390.01 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | GOVI On 02-August-12  | 390.00 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | GVIX On 01-January-29 |        |              | LIVE INDEX     | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 17/04/2012 | IGOV On 03-May-12     |        |              | Index Future   | 173.75    | 172.9070                      | 173.7460  | 172.9070                        | 563.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 176.21    | 175.3600                      | 176.2090  | 175.3600                        | 0.00          |
| 17/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 468.55    | 468.5490                      | 468.5490  | 468.5490                        | 0.00          |
| 17/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 475.21    | 475.2060                      | 475.2060  | 475.2060                        | 169.00        |
| 17/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 17/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 17/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 17/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 17/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 17/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 17/04/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 17/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 17/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.62      | 94.3700                       | 5.6200    | 94.3700                         | 2,890.00      |
| 17/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3500                       | 5.6400    | 94.3500                         | 0.00          |
| 17/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.67      | 94.3200                       | 5.6700    | 94.3200                         | 0.00          |
| 17/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.69      | 94.2900                       | 5.6900    | 94.2900                         | 44,760.00     |
| 17/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.78      | 94.1800                       | 5.7800    | 94.1800                         | 840.00        |
| 17/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.96      | 93.9900                       | 5.9600    | 93.9900                         | 790.00        |
| 17/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.13      | 93.7900                       | 6.1300    | 93.7900                         | 500.00        |
| 17/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.33      | 93.5900                       | 6.3300    | 93.5900                         | 1,700.00      |
| 17/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.54      | 93.3800                       | 6.5400    | 93.3800                         | 1,500.00      |
| 17/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.75      | 93.1700                       | 6.7500    | 93.1700                         | 0.00          |
| 17/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.52      | 121.9782                      | 6.5160    | 121.9782                        | 12,719.00     |
| 17/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5632      | 5                             | 5632      | 5                               | 0.00          |
| 17/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5789      | 5                             | 5789      | 5                               | 0.00          |
| 17/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5474      | 5                             | 5474      | 5                               | 0.00          |
| 17/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 46        | 0                             | 46        | 0                               | 1,500.00      |
| 17/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 282       | 0                             | 282       | 0                               | 1,500.00      |
| 17/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 846       | 0                             | 846       | 0                               | 1,500.00      |
| 17/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 2752      | 2                             | 2752      | 2                               | 0.00          |
| 17/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 1         | 0                             | 1         | 0                               | 1,500.00      |
| 17/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 66        | 0                             | 66        | 0                               | 1,500.00      |
| 17/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 336       | 1                             | 336       | 1                               | 1,500.00      |
| 17/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 941       | 2                             | 941       | 2                               | 0.00          |
| 17/04/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.59      | 123.7085                      | 6.5870    | 123.7085                        | 108.00        |
| 17/04/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4292      | 4                             | 4292      | 4                               | 0.00          |
| 17/04/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4436      | 4                             | 4436      | 4                               | 0.00          |
| 17/04/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4147      | 3                             | 4147      | 3                               | 0.00          |
| 17/04/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 17/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 17/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 17/04/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.63      | 118.8072                      | 6.6260    | 118.8072                        | 0.00          |
| 17/04/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1782      | 1                             | 1782      | 1                               | 0.00          |
| 17/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1876      | 1                             | 1876      | 1                               | 0.00          |
| 17/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1692      | 1                             | 1692      | 1                               | 0.00          |
| 17/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 774       | 1                             | 774       | 1                               | 0.00          |
| 17/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 677       | 1                             | 677       | 1                               | 0.00          |
| 17/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 724       | 1                             | 724       | 1                               | 0.00          |
| 17/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.67      | 120.8203                      | 6.6650    | 120.8203                        | 0.00          |
| 17/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1473      | 1                             | 1473      | 1                               | 0.00          |
| 17/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1543      | 1                             | 1543      | 1                               | 0.00          |
| 17/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1405      | 1                             | 1405      | 1                               | 0.00          |
| 17/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1315      | 2                             | 1315      | 2                               | 0.00          |
| 17/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1196      | 2                             | 1196      | 2                               | 0.00          |
| 17/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1254      | 2                             | 1254      | 2                               | 0.00          |
| 17/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.20      | 121.0964                      | 8.1960    | 121.0964                        | 30,640.00     |
| 17/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7379      | 5                             | 7379      | 5                               | 0.00          |
| 17/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7810      | 6                             | 7810      | 6                               | 0.00          |
| 17/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6948      | 5                             | 6948      | 5                               | 0.00          |
| 17/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 351       | 0                             | 351       | 0                               | 2,250.00      |
| 17/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 1345      | 1                             | 1345      | 1                               | 750.00        |
| 17/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3224      | 2                             | 3224      | 2                               | 0.00          |
| 17/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6088      | 4                             | 6088      | 4                               | 0.00          |
| 17/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 50        | 0                             | 50        | 0                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 361       | 1                             | 361       | 1                               | 750.00        |
| 17/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 1307      | 3                             | 1307      | 3                               | 0.00          |
| 17/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 17/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 3236      | 5                             | 3236      | 5                               | 0.00          |
| 17/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 17/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.27      | 117.5336                      | 8.2730    | 117.5336                        | 790.00        |
| 17/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6126      | 5                             | 6126      | 5                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6440      | 5                             | 6440      | 5                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5821      | 4                             | 5821      | 4                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 3408      | 2                             | 3408      | 2                               | 8,750.00      |
| 17/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 5582      | 4                             | 5582      | 4                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1574      | 1                             | 1574      | 1                               | 43.00         |
| 17/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6188      | 5                             | 6188      | 5                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 2363      | 2                             | 2363      | 2                               | 199.00        |
| 17/04/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 7751      | 6                             | 7751      | 6                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1316      | 1                             | 1316      | 1                               | 276.00        |
| 17/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 6540      | 8                             | 6540      | 8                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 1190      | 2                             | 1190      | 2                               | 199.00        |
| 17/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 1734      | 3                             | 1734      | 3                               | 43.00         |
| 17/04/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 4969      | 6                             | 4969      | 6                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 2023      | 3                             | 2023      | 3                               | 276.00        |
| 17/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 7284      | 9                             | 7284      | 9                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 1903      | 3                             | 1903      | 3                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 3624      | 5                             | 3624      | 5                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 1631      | 2                             | 1631      | 2                               | 0.00          |
| 17/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 1761      | 3                             | 1761      | 3                               | 0.00          |
| 17/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.34      | 119.3407                      | 8.3370    | 119.3407                        | 0.00          |
| 17/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7289      | 6                             | 7289      | 6                               | 0.00          |
| 17/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7023      | 6                             | 7023      | 6                               | 0.00          |
| 17/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7565      | 6                             | 7565      | 6                               | 0.00          |
| 17/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 3399      | 4                             | 3399      | 4                               | 0.00          |
| 17/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 3738      | 5                             | 3738      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 3562      | 5                             | 3562      | 5                               | 0.00          |
| 17/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.41      | 116.0653                      | 8.4050    | 116.0653                        | 0.00          |
| 17/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6607      | 5                             | 6607      | 5                               | 0.00          |
| 17/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6841      | 6                             | 6841      | 6                               | 0.00          |
| 17/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6377      | 5                             | 6377      | 5                               | 0.00          |
| 17/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 5970      | 7                             | 5970      | 7                               | 0.00          |
| 17/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 5538      | 7                             | 5538      | 7                               | 0.00          |
| 17/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 5751      | 7                             | 5751      | 7                               | 0.00          |
| 17/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.39    | 215.3838                      | 215.3902  | 215.3838                        | 0.00          |
| 17/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 390       | 0                             | 390       | 0                               | 0.00          |
| 17/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 340       | 0                             | 340       | 0                               | 0.00          |
| 17/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 440       | 0                             | 440       | 0                               | 0.00          |
| 17/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R189 On 02-August-12   |        |              | Bond Future | 218.44    | 218.4396                      | 218.4434  | 218.4396                        | 44.00         |
| 17/04/2012 | R189 On 02-August-12   | 218.00 | Call         | Bond Future | 443       | 0                             | 443       | 0                               | 0.00          |
| 17/04/2012 | R189 On 02-August-12   | 218.05 | Call         | Bond Future | 393       | 0                             | 393       | 0                               | 0.00          |
| 17/04/2012 | R189 On 02-August-12   | 217.95 | Call         | Bond Future | 493       | 0                             | 493       | 0                               | 0.00          |
| 17/04/2012 | R189 On 02-August-12   | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R189 On 02-August-12   | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R189 On 02-August-12   | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 259.35    | 258.3950                      | 259.3528  | 258.3950                        | 1,044.00      |
| 17/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 8353      | 7                             | 8353      | 7                               | 0.00          |
| 17/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 8303      | 7                             | 8303      | 7                               | 0.00          |
| 17/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 8403      | 7                             | 8403      | 7                               | 0.00          |
| 17/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R197 On 02-August-12   |        |              | Bond Future | 257.84    | 256.8717                      | 257.8398  | 256.8717                        | 257.00        |
| 17/04/2012 | R197 On 02-August-12   | 257.00 | Call         | Bond Future | 840       | 0                             | 840       | 0                               | 0.00          |
| 17/04/2012 | R197 On 02-August-12   | 256.95 | Call         | Bond Future | 890       | 0                             | 890       | 0                               | 0.00          |
| 17/04/2012 | R197 On 02-August-12   | 257.05 | Call         | Bond Future | 790       | 0                             | 790       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R197 On 02-August-12   | 257.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R197 On 02-August-12   | 256.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R197 On 02-August-12   | 257.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 5.85      | 109.7738                      | 5.8510    | 109.7738                        | 1,845.00      |
| 17/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4622      | 4                             | 4622      | 4                               | 0.00          |
| 17/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4503      | 4                             | 4503      | 4                               | 0.00          |
| 17/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4740      | 4                             | 4740      | 4                               | 0.00          |
| 17/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 5.86      | 106.9262                      | 5.8640    | 106.9262                        | 37.00         |
| 17/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3639      | 3                             | 3639      | 3                               | 0.00          |
| 17/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3747      | 3                             | 3747      | 3                               | 0.00          |
| 17/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3530      | 3                             | 3530      | 3                               | 0.00          |
| 17/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 17/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 17/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 17/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.82      | 108.5710                      | 5.8160    | 108.5710                        | 0.00          |
| 17/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1645      | 1                             | 1645      | 1                               | 0.00          |
| 17/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1724      | 1                             | 1724      | 1                               | 0.00          |
| 17/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1567      | 1                             | 1567      | 1                               | 0.00          |
| 17/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 281       | 0                             | 281       | 0                               | 0.00          |
| 17/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 237       | 0                             | 237       | 0                               | 0.00          |
| 17/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 258       | 0                             | 258       | 0                               | 0.00          |
| 17/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.73      | 105.9983                      | 5.7300    | 105.9983                        | 0.00          |
| 17/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1404      | 1                             | 1404      | 1                               | 0.00          |
| 17/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1343      | 1                             | 1343      | 1                               | 0.00          |
| 17/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1466      | 1                             | 1466      | 1                               | 0.00          |
| 17/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 448       | 1                             | 448       | 1                               | 0.00          |
| 17/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 503       | 1                             | 503       | 1                               | 0.00          |
| 17/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 475       | 1                             | 475       | 1                               | 0.00          |
| 17/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 191.51    | 190.2928                      | 191.5117  | 190.2928                        | 37,085.00     |
| 17/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 1512      | 0                             | 1512      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 1462      | 0                             | 1462      | 0                               | 0.00          |
| 17/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 1562      | 0                             | 1562      | 0                               | 0.00          |
| 17/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.12      | 105.1868                      | 7.1170    | 105.1868                        | 3,653.00      |
| 17/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 7076      | 6                             | 7076      | 6                               | 0.00          |
| 17/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7283      | 6                             | 7283      | 6                               | 0.00          |
| 17/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6868      | 6                             | 6868      | 6                               | 0.00          |
| 17/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 305       | 0                             | 305       | 0                               | 4,200.00      |
| 17/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 3040      | 2                             | 3040      | 2                               | 0.00          |
| 17/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 609       | 0                             | 609       | 0                               | 1,400.00      |
| 17/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1583      | 1                             | 1583      | 1                               | 0.00          |
| 17/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 1,400.00      |
| 17/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 4,200.00      |
| 17/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 460       | 1                             | 460       | 1                               | 0.00          |
| 17/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 836       | 2                             | 836       | 2                               | 0.00          |
| 17/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.20      | 106.6788                      | 7.1970    | 106.6788                        | 71.00         |
| 17/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5571      | 5                             | 5571      | 5                               | 0.00          |
| 17/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5382      | 4                             | 5382      | 4                               | 0.00          |
| 17/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5759      | 5                             | 5759      | 5                               | 0.00          |
| 17/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 17/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 17/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 117       | 0                             | 117       | 0                               | 0.00          |
| 17/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.26      | 104.1595                      | 7.2590    | 104.1595                        | 0.00          |
| 17/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3204      | 3                             | 3204      | 3                               | 0.00          |
| 17/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3070      | 2                             | 3070      | 2                               | 0.00          |
| 17/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3340      | 3                             | 3340      | 3                               | 0.00          |
| 17/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1134      | 2                             | 1134      | 2                               | 0.00          |
| 17/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1267      | 2                             | 1267      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1199      | 2                             | 1199      | 2                               | 0.00          |
| 17/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.33      | 105.9239                      | 7.3260    | 105.9239                        | 0.00          |
| 17/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1001      | 1                             | 1001      | 1                               | 0.00          |
| 17/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 947       | 1                             | 947       | 1                               | 0.00          |
| 17/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1058      | 1                             | 1058      | 1                               | 0.00          |
| 17/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4156      | 5                             | 4156      | 5                               | 0.00          |
| 17/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 4452      | 5                             | 4452      | 5                               | 0.00          |
| 17/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4302      | 5                             | 4302      | 5                               | 0.00          |
| 17/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.41      | 104.8630                      | 7.4130    | 104.8630                        | 3,658.00      |
| 17/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6740      | 6                             | 6740      | 6                               | 0.00          |
| 17/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 6981      | 6                             | 6981      | 6                               | 0.00          |
| 17/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 60        | 0                             | 60        | 0                               | 550.00        |
| 17/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1869      | 1                             | 1869      | 1                               | 0.00          |
| 17/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6498      | 5                             | 6498      | 5                               | 0.00          |
| 17/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 2259      | 3                             | 2259      | 3                               | 0.00          |
| 17/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 550.00        |
| 17/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.50      | 102.3214                      | 7.4960    | 102.3214                        | 99.00         |
| 17/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5249      | 4                             | 5249      | 4                               | 0.00          |
| 17/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5458      | 4                             | 5458      | 4                               | 0.00          |
| 17/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5042      | 4                             | 5042      | 4                               | 0.00          |
| 17/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 341       | 1                             | 341       | 1                               | 0.00          |
| 17/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 280       | 0                             | 280       | 0                               | 0.00          |
| 17/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 309       | 1                             | 309       | 1                               | 0.00          |
| 17/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.56      | 103.8986                      | 7.5610    | 103.8986                        | 0.00          |
| 17/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3755      | 3                             | 3755      | 3                               | 0.00          |
| 17/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3911      | 3                             | 3911      | 3                               | 0.00          |
| 17/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3602      | 3                             | 3602      | 3                               | 0.00          |
| 17/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 1720      | 2                             | 1720      | 2                               | 0.00          |
| 17/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 1552      | 2                             | 1552      | 2                               | 0.00          |
| 17/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 1634      | 2                             | 1634      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.63      | 101.6244                      | 7.6310    | 101.6244                        | 0.00          |
| 17/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3898      | 3                             | 3898      | 3                               | 0.00          |
| 17/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4040      | 3                             | 4040      | 3                               | 0.00          |
| 17/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3762      | 3                             | 3762      | 3                               | 0.00          |
| 17/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2275      | 3                             | 2275      | 3                               | 0.00          |
| 17/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 2093      | 3                             | 2093      | 3                               | 0.00          |
| 17/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2181      | 3                             | 2181      | 3                               | 0.00          |
| 17/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.61      | 105.0667                      | 5.6080    | 105.0667                        | 1,000.00      |
| 17/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 3009      | 3                             | 3009      | 3                               | 0.00          |
| 17/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 3087      | 3                             | 3087      | 3                               | 0.00          |
| 17/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2931      | 3                             | 2931      | 3                               | 0.00          |
| 17/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.59      | 102.7935                      | 5.5860    | 102.7935                        | 18.00         |
| 17/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2275      | 2                             | 2275      | 2                               | 0.00          |
| 17/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2208      | 2                             | 2208      | 2                               | 0.00          |
| 17/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2342      | 2                             | 2342      | 2                               | 0.00          |
| 17/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.44      | 104.3774                      | 5.4370    | 104.3774                        | 0.00          |
| 17/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 788       | 1                             | 788       | 1                               | 0.00          |
| 17/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 744       | 1                             | 744       | 1                               | 0.00          |
| 17/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 833       | 1                             | 833       | 1                               | 0.00          |
| 17/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 126       | 0                             | 126       | 0                               | 0.00          |
| 17/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 152       | 0                             | 152       | 0                               | 0.00          |
| 17/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 138       | 0                             | 138       | 0                               | 0.00          |
| 17/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.15      | 102.3788                      | 5.1500    | 102.3788                        | 0.00          |
| 17/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 900       | 1                             | 900       | 1                               | 0.00          |
| 17/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 864       | 1                             | 864       | 1                               | 0.00          |
| 17/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 936       | 1                             | 936       | 1                               | 0.00          |
| 17/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 126       | 0                             | 126       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 17/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 17/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.62      | 98.8343                       | 7.6180    | 98.8343                         | 21,396.00     |
| 17/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6158      | 5                             | 6158      | 5                               | 0.00          |
| 17/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6419      | 5                             | 6419      | 5                               | 0.00          |
| 17/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 5897      | 5                             | 5897      | 5                               | 0.00          |
| 17/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 332       | 0                             | 332       | 0                               | 2,400.00      |
| 17/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 808       | 0                             | 808       | 0                               | 800.00        |
| 17/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2239      | 1                             | 2239      | 1                               | 0.00          |
| 17/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3783      | 3                             | 3783      | 3                               | 0.00          |
| 17/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 2,400.00      |
| 17/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 800.00        |
| 17/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 627       | 1                             | 627       | 1                               | 0.00          |
| 17/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 1289      | 2                             | 1289      | 2                               | 0.00          |
| 17/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.70      | 96.5982                       | 7.7010    | 96.5982                         | 210.00        |
| 17/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5889      | 5                             | 5889      | 5                               | 0.00          |
| 17/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6114      | 5                             | 6114      | 5                               | 0.00          |
| 17/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5666      | 5                             | 5666      | 5                               | 0.00          |
| 17/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 363       | 1                             | 363       | 1                               | 0.00          |
| 17/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 300       | 0                             | 300       | 0                               | 0.00          |
| 17/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 330       | 1                             | 330       | 1                               | 0.00          |
| 17/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.77      | 98.0880                       | 7.7650    | 98.0880                         | 0.00          |
| 17/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4299      | 3                             | 4299      | 3                               | 0.00          |
| 17/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4470      | 4                             | 4470      | 4                               | 0.00          |
| 17/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4131      | 3                             | 4131      | 3                               | 0.00          |
| 17/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 1843      | 2                             | 1843      | 2                               | 0.00          |
| 17/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 1665      | 2                             | 1665      | 2                               | 0.00          |
| 17/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 1752      | 2                             | 1752      | 2                               | 0.00          |
| 17/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.83      | 96.1089                       | 7.8340    | 96.1089                         | 0.00          |
| 17/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4478      | 4                             | 4478      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4635      | 4                             | 4635      | 4                               | 0.00          |
| 17/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4327      | 4                             | 4327      | 4                               | 0.00          |
| 17/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 2459      | 3                             | 2459      | 3                               | 0.00          |
| 17/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2264      | 3                             | 2264      | 3                               | 0.00          |
| 17/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2358      | 3                             | 2358      | 3                               | 0.00          |
| 17/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.72      | 93.1758                       | 7.7160    | 93.1758                         | 10,014.00     |
| 17/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7442      | 6                             | 7442      | 6                               | 0.00          |
| 17/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7717      | 6                             | 7717      | 6                               | 0.00          |
| 17/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7167      | 6                             | 7167      | 6                               | 0.00          |
| 17/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 295       | 0                             | 295       | 0                               | 3,000.00      |
| 17/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 743       | 0                             | 743       | 0                               | 1,000.00      |
| 17/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2176      | 1                             | 2176      | 1                               | 0.00          |
| 17/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3797      | 3                             | 3797      | 3                               | 0.00          |
| 17/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 3,000.00      |
| 17/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 165       | 1                             | 165       | 1                               | 1,000.00      |
| 17/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 841       | 2                             | 841       | 2                               | 0.00          |
| 17/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 1625      | 3                             | 1625      | 3                               | 0.00          |
| 17/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.79      | 94.4998                       | 7.7920    | 94.4998                         | 336.00        |
| 17/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5943      | 5                             | 5943      | 5                               | 0.00          |
| 17/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5709      | 5                             | 5709      | 5                               | 0.00          |
| 17/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6179      | 5                             | 6179      | 5                               | 0.00          |
| 17/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 412       | 1                             | 412       | 1                               | 0.00          |
| 17/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 494       | 1                             | 494       | 1                               | 0.00          |
| 17/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 451       | 1                             | 451       | 1                               | 0.00          |
| 17/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.86      | 92.5583                       | 7.8550    | 92.5583                         | 0.00          |
| 17/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4353      | 4                             | 4353      | 4                               | 0.00          |
| 17/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4181      | 3                             | 4181      | 3                               | 0.00          |
| 17/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4531      | 4                             | 4531      | 4                               | 0.00          |
| 17/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 1990      | 3                             | 1990      | 3                               | 0.00          |
| 17/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2204      | 3                             | 2204      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 2094      | 3                             | 2094      | 3                               | 0.00          |
| 17/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.92      | 94.1304                       | 7.9210    | 94.1304                         | 0.00          |
| 17/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3870      | 3                             | 3870      | 3                               | 0.00          |
| 17/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3725      | 3                             | 3725      | 3                               | 0.00          |
| 17/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4018      | 3                             | 4018      | 3                               | 0.00          |
| 17/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3292      | 4                             | 3292      | 4                               | 0.00          |
| 17/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 3561      | 4                             | 3561      | 4                               | 0.00          |
| 17/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 3425      | 4                             | 3425      | 4                               | 0.00          |
| 17/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.64      | 74.7270                       | 8.6390    | 74.7270                         | 3,030.00      |
| 17/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3096      | 2                             | 3096      | 2                               | 0.00          |
| 17/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2783      | 1                             | 2783      | 1                               | 0.00          |
| 17/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3419      | 2                             | 3419      | 2                               | 0.00          |
| 17/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 200       | 1                             | 200       | 1                               | 0.00          |
| 17/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 327       | 1                             | 327       | 1                               | 0.00          |
| 17/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 257       | 1                             | 257       | 1                               | 0.00          |
| 17/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.71      | 75.7876                       | 8.7060    | 75.7876                         | 0.00          |
| 17/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5657      | 4                             | 5657      | 4                               | 0.00          |
| 17/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5917      | 5                             | 5917      | 5                               | 0.00          |
| 17/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5401      | 4                             | 5401      | 4                               | 0.00          |
| 17/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 1607      | 2                             | 1607      | 2                               | 0.00          |
| 17/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1392      | 2                             | 1392      | 2                               | 0.00          |
| 17/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1496      | 2                             | 1496      | 2                               | 0.00          |
| 17/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.77      | 73.8118                       | 8.7650    | 73.8118                         | 0.00          |
| 17/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5621      | 5                             | 5621      | 5                               | 0.00          |
| 17/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5831      | 5                             | 5831      | 5                               | 0.00          |
| 17/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5413      | 4                             | 5413      | 4                               | 0.00          |
| 17/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 3972      | 5                             | 3972      | 5                               | 0.00          |
| 17/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 3630      | 4                             | 3630      | 4                               | 0.00          |
| 17/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 3798      | 5                             | 3798      | 5                               | 0.00          |
| 17/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.83      | 75.0593                       | 8.8270    | 75.0593                         | 0.00          |
| 17/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6237      | 5                             | 6237      | 5                               | 0.00          |
| 17/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6437      | 5                             | 6437      | 5                               | 0.00          |
| 17/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6039      | 5                             | 6039      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5088      | 6                             | 5088      | 6                               | 0.00          |
| 17/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 4726      | 6                             | 4726      | 6                               | 0.00          |
| 17/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 4905      | 6                             | 4905      | 6                               | 0.00          |
| 17/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 141.85    | 141.0956                      | 141.8499  | 141.0956                        | 925.00        |
| 17/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 2850      | 2                             | 2850      | 2                               | 0.00          |
| 17/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 2900      | 2                             | 2900      | 2                               | 0.00          |
| 17/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 2800      | 2                             | 2800      | 2                               | 0.00          |
| 17/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R210 On 02-August-12   |        |              | Bond Future | 143.86    | 143.0974                      | 143.8607  | 143.0974                        | 80.00         |
| 17/04/2012 | R210 On 02-August-12   | 143.00 | Call         | Bond Future | 861       | 0                             | 861       | 0                               | 0.00          |
| 17/04/2012 | R210 On 02-August-12   | 143.05 | Call         | Bond Future | 811       | 0                             | 811       | 0                               | 0.00          |
| 17/04/2012 | R210 On 02-August-12   | 142.95 | Call         | Bond Future | 911       | 0                             | 911       | 0                               | 0.00          |
| 17/04/2012 | R210 On 02-August-12   | 142.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R210 On 02-August-12   | 143.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R210 On 02-August-12   | 143.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.47    | 119.4601                      | 119.4674  | 119.4601                        | 480.00        |
| 17/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 1267      | 1                             | 1267      | 1                               | 0.00          |
| 17/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 1217      | 1                             | 1217      | 1                               | 0.00          |
| 17/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 1317      | 1                             | 1317      | 1                               | 0.00          |
| 17/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R211 On 02-August-12   |        |              | Bond Future | 119.76    | 119.7581                      | 119.7640  | 119.7581                        | 0.00          |
| 17/04/2012 | R211 On 02-August-12   | 120.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R211 On 02-August-12   | 119.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R211 On 02-August-12   | 120.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R211 On 02-August-12   | 120.05 | Put          | Bond Future | 286       | 0                             | 286       | 0                               | 0.00          |
| 17/04/2012 | R211 On 02-August-12   | 119.95 | Put          | Bond Future | 186       | 0                             | 186       | 0                               | 0.00          |
| 17/04/2012 | R211 On 02-August-12   | 120.00 | Put          | Bond Future | 236       | 0                             | 236       | 0                               | 0.00          |
| 17/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 118.17    | 117.8048                      | 118.1697  | 117.8048                        | 2,902.00      |
| 17/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 2870      | 3                             | 2870      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 2920      | 3                             | 2920      | 3                               | 0.00          |
| 17/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 2820      | 2                             | 2820      | 2                               | 0.00          |
| 17/04/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R212 On 02-August-12   |        |              | Bond Future | 118.31    | 117.9429                      | 118.3116  | 117.9429                        | 30.00         |
| 17/04/2012 | R212 On 02-August-12   | 118.00 | Call         | Bond Future | 312       | 0                             | 312       | 0                               | 0.00          |
| 17/04/2012 | R212 On 02-August-12   | 118.05 | Call         | Bond Future | 262       | 0                             | 262       | 0                               | 0.00          |
| 17/04/2012 | R212 On 02-August-12   | 117.95 | Call         | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 17/04/2012 | R212 On 02-August-12   | 117.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R212 On 02-August-12   | 118.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R212 On 02-August-12   | 118.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.55      | 84.9640                       | 8.5540    | 84.9640                         | 4,435.00      |
| 17/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 5516      | 4                             | 5516      | 4                               | 0.00          |
| 17/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5879      | 4                             | 5879      | 4                               | 0.00          |
| 17/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 5154      | 3                             | 5154      | 3                               | 0.00          |
| 17/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 17/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 17/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 17/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.63      | 86.1718                       | 8.6250    | 86.1718                         | 13.00         |
| 17/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6196      | 5                             | 6196      | 5                               | 0.00          |
| 17/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6473      | 5                             | 6473      | 5                               | 0.00          |
| 17/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5924      | 5                             | 5924      | 5                               | 0.00          |
| 17/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 1424      | 2                             | 1424      | 2                               | 0.00          |
| 17/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1227      | 2                             | 1227      | 2                               | 0.00          |
| 17/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 1322      | 2                             | 1322      | 2                               | 0.00          |
| 17/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.69      | 83.9586                       | 8.6880    | 83.9586                         | 0.00          |
| 17/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 6049      | 5                             | 6049      | 5                               | 0.00          |
| 17/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6276      | 5                             | 6276      | 5                               | 0.00          |
| 17/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5830      | 5                             | 5830      | 5                               | 0.00          |
| 17/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 3762      | 5                             | 3762      | 5                               | 0.00          |
| 17/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 3438      | 4                             | 3438      | 4                               | 0.00          |
| 17/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 3594      | 4                             | 3594      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.76      | 85.3858                       | 8.7560    | 85.3858                         | 0.00          |
| 17/04/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6568      | 5                             | 6568      | 5                               | 0.00          |
| 17/04/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6778      | 6                             | 6778      | 6                               | 0.00          |
| 17/04/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6361      | 5                             | 6361      | 5                               | 0.00          |
| 17/04/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 4844      | 6                             | 4844      | 6                               | 0.00          |
| 17/04/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 4495      | 5                             | 4495      | 5                               | 0.00          |
| 17/04/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 4667      | 6                             | 4667      | 6                               | 0.00          |
| 17/04/2012 | R214 On 03-May-12       |        |              | Bond Future        | 8.69      | 76.1165                       | 8.6930    | 76.1165                         | 1,530.00      |
| 17/04/2012 | R214 On 03-May-12       | 8.80   | Call         | Bond Future        | 897       | 0                             | 897       | 0                               | 0.00          |
| 17/04/2012 | R214 On 03-May-12       | 8.79   | Call         | Bond Future        | 814       | 0                             | 814       | 0                               | 0.00          |
| 17/04/2012 | R214 On 03-May-12       | 8.81   | Call         | Bond Future        | 979       | 0                             | 979       | 0                               | 0.00          |
| 17/04/2012 | R214 On 03-May-12       | 8.81   | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 17/04/2012 | R214 On 03-May-12       | 8.79   | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 17/04/2012 | R214 On 03-May-12       | 8.80   | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 17/04/2012 | R214 On 02-August-12    |        |              | Bond Future        | 8.76      | 77.1936                       | 8.7580    | 77.1936                         | 0.00          |
| 17/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 349       | 0                             | 349       | 0                               | 0.00          |
| 17/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 432       | 0                             | 432       | 0                               | 0.00          |
| 17/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 267       | 0                             | 267       | 0                               | 0.00          |
| 17/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 1         | 2                             | 1         | 2                               | 0.00          |
| 17/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 0         | 2                             | 0         | 2                               | 0.00          |
| 17/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 0         | 2                             | 0         | 2                               | 0.00          |
| 18/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 429.00    | 428.6270                      | 428.9960  | 428.6270                        | 13.00         |
| 18/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 435.07    | 434.7030                      | 435.0730  | 434.7030                        | 0.00          |
| 18/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 389.57    | 389.4050                      | 389.5730  | 389.4050                        | 899.00        |
| 18/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 395.09    | 394.9250                      | 395.0910  | 394.9250                        | 118.00        |
| 18/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 18/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.81      | 7.7983                        | 7.8115    | 7.7983                          | 0.00          |
| 18/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 1         | 0                             | 1         | 0                               | 0.00          |
| 18/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 2         | 0                             | 2         | 0                               | 0.00          |
| 18/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 340       | 0                             | 340       | 0                               | 0.00          |
| 18/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 241       | 0                             | 241       | 0                               | 0.00          |
| 18/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 290       | 0                             | 290       | 0                               | 0.00          |
| 18/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.03      | 0.0298                        | 0.0293    | 0.0298                          | 12,500.00     |
| 18/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.11      | 0.1060                        | 0.1096    | 0.1060                          | 5,670.00      |
| 18/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.23      | 0.2184                        | 0.2323    | 0.2184                          | 8,000.00      |
| 18/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0189                        | 0.0135    | 0.0189                          | 8,000.00      |
| 18/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.24      | 0.3003                        | 0.2434    | 0.3003                          | 0.00          |
| 18/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0072                        | 0.0056    | 0.0072                          | 16,000.00     |
| 18/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.40      | 6.4116                        | 6.4011    | 6.4116                          | 500.00        |
| 18/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 23        | 0                             | 23        | 0                               | 0.00          |
| 18/04/2012 | DAAE On 30-April-12     | 6.45   | Call         | Any day expiry     | 36        | 0                             | 36        | 0                               | 0.00          |
| 18/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 14        | 0                             | 14        | 0                               | 0.00          |
| 18/04/2012 | DAAE On 30-April-12     | 6.55   | Put          | Any day expiry     | 163       | 0                             | 163       | 0                               | 0.00          |
| 18/04/2012 | DAAE On 30-April-12     | 6.45   | Put          | Any day expiry     | 85        | 0                             | 85        | 0                               | 0.00          |
| 18/04/2012 | DAAE On 30-April-12     | 6.50   | Put          | Any day expiry     | 122       | 0                             | 122       | 0                               | 0.00          |
| 18/04/2012 | DAAF On 30-April-12     |        |              | Any day expiry     | 8.11      | 8.1148                        | 8.1109    | 8.1148                          | 0.00          |
| 18/04/2012 | DAAF On 30-April-12     | 8.00   | Call         | Any day expiry     | 137       | 0                             | 137       | 0                               | 0.00          |
| 18/04/2012 | DAAF On 30-April-12     | 8.05   | Call         | Any day expiry     | 99        | 0                             | 99        | 0                               | 0.00          |
| 18/04/2012 | DAAF On 30-April-12     | 7.95   | Call         | Any day expiry     | 178       | 0                             | 178       | 0                               | 0.00          |
| 18/04/2012 | DAAF On 30-April-12     | 7.95   | Put          | Any day expiry     | 17        | 0                             | 17        | 0                               | 0.00          |
| 18/04/2012 | DAAF On 30-April-12     | 8.05   | Put          | Any day expiry     | 38        | 0                             | 38        | 0                               | 0.00          |
| 18/04/2012 | DAAF On 30-April-12     | 8.00   | Put          | Any day expiry     | 26        | 0                             | 26        | 0                               | 0.00          |
| 18/04/2012 | DAAG On 30-April-12     |        |              | Any day expiry     | 7.82      | 7.8098                        | 7.8217    | 7.8098                          | 500.00        |
| 18/04/2012 | DAAG On 30-April-12     | 7.95   | Call         | Any day expiry     | 40        | 0                             | 40        | 0                               | 0.00          |
| 18/04/2012 | DAAG On 30-April-12     | 8.00   | Call         | Any day expiry     | 30        | 0                             | 30        | 0                               | 0.00          |
| 18/04/2012 | DAAG On 30-April-12     | 7.90   | Call         | Any day expiry     | 53        | 0                             | 53        | 0                               | 0.00          |
| 18/04/2012 | DAAG On 30-April-12     | 7.90   | Put          | Any day expiry     | 131       | 0                             | 131       | 0                               | 0.00          |
| 18/04/2012 | DAAG On 30-April-12     | 8.00   | Put          | Any day expiry     | 208       | 0                             | 208       | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | DAAG On 30-April-12     | 7.95   | Put          | Any day expiry         | 168       | 0                             | 168       | 0                               | 0.00          |
| 18/04/2012 | GOVI On 03-May-12       |        |              | GOVI                   | 390.42    | 390.2250                      | 390.4170  | 390.2250                        | 205.00        |
| 18/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI                   | 84170     | 8                             | 84170     | 8                               | 0.00          |
| 18/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI                   | 84070     | 8                             | 84070     | 8                               | 0.00          |
| 18/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI                   | 84270     | 8                             | 84270     | 8                               | 0.00          |
| 18/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 395.95    | 395.7570                      | 395.9470  | 395.7570                        | 26.00         |
| 18/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 59470     | 6                             | 59470     | 6                               | 0.00          |
| 18/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 59570     | 6                             | 59570     | 6                               | 0.00          |
| 18/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 59370     | 6                             | 59370     | 6                               | 0.00          |
| 18/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 18/04/2012 | IGOV On 03-May-12       |        |              | Index Future           | 173.83    | 173.7460                      | 173.8340  | 173.7460                        | 563.00        |
| 18/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 176.30    | 176.2090                      | 176.2960  | 176.2090                        | 0.00          |
| 18/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 468.55    | 468.5490                      | 468.5490  | 468.5490                        | 0.00          |
| 18/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 475.21    | 475.2060                      | 475.2060  | 475.2060                        | 169.00        |
| 18/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 18/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 18/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 18/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 18/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 18/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 18/04/2012 | JBAF On 18-April-12     |        |              | Jibar Tradeable Future | 5.60      | 94.4000                       | 5.6000    | 94.4000                         | 0.00          |
| 18/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 18/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.63      | 94.3800                       | 5.6300    | 94.3800                         | 2,890.00      |
| 18/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.65      | 94.3600                       | 5.6500    | 94.3600                         | 0.00          |
| 18/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.67      | 94.3300                       | 5.6700    | 94.3300                         | 0.00          |
| 18/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.70      | 94.3100                       | 5.7000    | 94.3100                         | 44,760.00     |
| 18/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.82      | 94.2200                       | 5.8200    | 94.2200                         | 840.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.99      | 94.0400                       | 5.9900    | 94.0400                         | 790.00        |
| 18/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.18      | 93.8700                       | 6.1800    | 93.8700                         | 500.00        |
| 18/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.38      | 93.6700                       | 6.3800    | 93.6700                         | 1,700.00      |
| 18/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.58      | 93.4600                       | 6.5800    | 93.4600                         | 1,500.00      |
| 18/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.79      | 93.2500                       | 6.7900    | 93.2500                         | 0.00          |
| 18/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.51      | 122.6952                      | 6.5080    | 122.6952                        | 12,719.00     |
| 18/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5659      | 6                             | 5659      | 6                               | 0.00          |
| 18/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5816      | 6                             | 5816      | 6                               | 0.00          |
| 18/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5501      | 5                             | 5501      | 5                               | 0.00          |
| 18/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 42        | 0                             | 42        | 0                               | 1,500.00      |
| 18/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 282       | 0                             | 282       | 0                               | 1,500.00      |
| 18/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 2778      | 3                             | 2778      | 3                               | 0.00          |
| 18/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 862       | 1                             | 862       | 1                               | 1,500.00      |
| 18/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 55        | 0                             | 55        | 0                               | 1,500.00      |
| 18/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 1,500.00      |
| 18/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 309       | 0                             | 309       | 0                               | 1,500.00      |
| 18/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 910       | 1                             | 910       | 1                               | 0.00          |
| 18/04/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.58      | 124.4361                      | 6.5790    | 124.4361                        | 108.00        |
| 18/04/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 4313      | 4                             | 4313      | 4                               | 0.00          |
| 18/04/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 4168      | 4                             | 4168      | 4                               | 0.00          |
| 18/04/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 4458      | 4                             | 4458      | 4                               | 0.00          |
| 18/04/2012 | R157 On 02-August-12    | 8.05   | Put          | Bond Future            | 12        | 0                             | 12        | 0                               | 0.00          |
| 18/04/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 18        | 0                             | 18        | 0                               | 0.00          |
| 18/04/2012 | R157 On 02-August-12    | 8.00   | Put          | Bond Future            | 15        | 0                             | 15        | 0                               | 0.00          |
| 18/04/2012 | R157 On 01-November-12  |        |              | Bond Future            | 6.62      | 119.5414                      | 6.6180    | 119.5414                        | 0.00          |
| 18/04/2012 | R157 On 01-November-12  | 7.00   | Call         | Bond Future            | 1762      | 2                             | 1762      | 2                               | 0.00          |
| 18/04/2012 | R157 On 01-November-12  | 6.95   | Call         | Bond Future            | 1669      | 2                             | 1669      | 2                               | 0.00          |
| 18/04/2012 | R157 On 01-November-12  | 7.05   | Call         | Bond Future            | 1857      | 2                             | 1857      | 2                               | 0.00          |
| 18/04/2012 | R157 On 01-November-12  | 7.05   | Put          | Bond Future            | 635       | 1                             | 635       | 1                               | 0.00          |
| 18/04/2012 | R157 On 01-November-12  | 6.95   | Put          | Bond Future            | 729       | 1                             | 729       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 681       | 1                             | 681       | 1                               | 0.00          |
| 18/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.66      | 121.5692                      | 6.6570    | 121.5692                        | 0.00          |
| 18/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1413      | 1                             | 1413      | 1                               | 0.00          |
| 18/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1485      | 2                             | 1485      | 2                               | 0.00          |
| 18/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1344      | 1                             | 1344      | 1                               | 0.00          |
| 18/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1233      | 1                             | 1233      | 1                               | 0.00          |
| 18/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1117      | 1                             | 1117      | 1                               | 0.00          |
| 18/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1174      | 1                             | 1174      | 1                               | 0.00          |
| 18/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.16      | 123.3929                      | 8.1630    | 123.3929                        | 30,640.00     |
| 18/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7688      | 7                             | 7688      | 7                               | 0.00          |
| 18/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8121      | 8                             | 8121      | 8                               | 0.00          |
| 18/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7254      | 7                             | 7254      | 7                               | 0.00          |
| 18/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 372       | 0                             | 372       | 0                               | 2,250.00      |
| 18/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6386      | 6                             | 6386      | 6                               | 0.00          |
| 18/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 1451      | 1                             | 1451      | 1                               | 750.00        |
| 18/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3450      | 3                             | 3450      | 3                               | 0.00          |
| 18/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 270       | 0                             | 270       | 0                               | 750.00        |
| 18/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 31        | 0                             | 31        | 0                               | 2,250.00      |
| 18/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 1096      | 1                             | 1096      | 1                               | 0.00          |
| 18/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 18/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 2941      | 3                             | 2941      | 3                               | 0.00          |
| 18/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 18/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.24      | 119.8506                      | 8.2390    | 119.8506                        | 790.00        |
| 18/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6356      | 6                             | 6356      | 6                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6676      | 6                             | 6676      | 6                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 3530      | 3                             | 3530      | 3                               | 8,750.00      |
| 18/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 5795      | 6                             | 5795      | 6                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6042      | 6                             | 6042      | 6                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1353      | 1                             | 1353      | 1                               | 276.00        |
| 18/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1632      | 2                             | 1632      | 2                               | 43.00         |
| 18/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6420      | 6                             | 6420      | 6                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 2452      | 2                             | 2452      | 2                               | 199.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 8007      | 8                             | 8007      | 8                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 1126      | 1                             | 1126      | 1                               | 199.00        |
| 18/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 1646      | 2                             | 1646      | 2                               | 43.00         |
| 18/04/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 4738      | 5                             | 4738      | 5                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 6277      | 7                             | 6277      | 7                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 1803      | 2                             | 1803      | 2                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 3426      | 4                             | 3426      | 4                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 1916      | 2                             | 1916      | 2                               | 276.00        |
| 18/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 7001      | 7                             | 7001      | 7                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 1547      | 2                             | 1547      | 2                               | 0.00          |
| 18/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 1671      | 2                             | 1671      | 2                               | 0.00          |
| 18/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.30      | 121.6978                      | 8.3020    | 121.6978                        | 0.00          |
| 18/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7396      | 7                             | 7396      | 7                               | 0.00          |
| 18/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7677      | 8                             | 7677      | 8                               | 0.00          |
| 18/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7118      | 7                             | 7118      | 7                               | 0.00          |
| 18/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 3510      | 4                             | 3510      | 4                               | 0.00          |
| 18/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 3187      | 3                             | 3187      | 3                               | 0.00          |
| 18/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 3346      | 4                             | 3346      | 4                               | 0.00          |
| 18/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.37      | 118.4658                      | 8.3700    | 118.4658                        | 0.00          |
| 18/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6532      | 7                             | 6532      | 7                               | 0.00          |
| 18/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6778      | 7                             | 6778      | 7                               | 0.00          |
| 18/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6297      | 6                             | 6297      | 6                               | 0.00          |
| 18/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 5573      | 6                             | 5573      | 6                               | 0.00          |
| 18/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 5158      | 6                             | 5158      | 6                               | 0.00          |
| 18/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 5359      | 6                             | 5359      | 6                               | 0.00          |
| 18/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.51    | 215.3902                      | 215.5096  | 215.3902                        | 0.00          |
| 18/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 510       | 0                             | 510       | 0                               | 0.00          |
| 18/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 560       | 0                             | 560       | 0                               | 0.00          |
| 18/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 460       | 0                             | 460       | 0                               | 0.00          |
| 18/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R189 On 02-August-12   |        |              | Bond Future | 218.56    | 218.4434                      | 218.5621  | 218.4434                        | 44.00         |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R189 On 02-August-12 | 218.00 | Call         | Bond Future | 562       | 0                             | 562       | 0                               | 0.00          |
| 18/04/2012 | R189 On 02-August-12 | 218.05 | Call         | Bond Future | 512       | 0                             | 512       | 0                               | 0.00          |
| 18/04/2012 | R189 On 02-August-12 | 217.95 | Call         | Bond Future | 612       | 0                             | 612       | 0                               | 0.00          |
| 18/04/2012 | R189 On 02-August-12 | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R189 On 02-August-12 | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R189 On 02-August-12 | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R197 On 03-May-12    |        |              | Bond Future | 259.89    | 259.3528                      | 259.8946  | 259.3528                        | 1,044.00      |
| 18/04/2012 | R197 On 03-May-12    | 251.00 | Call         | Bond Future | 8895      | 8                             | 8895      | 8                               | 0.00          |
| 18/04/2012 | R197 On 03-May-12    | 251.05 | Call         | Bond Future | 8845      | 8                             | 8845      | 8                               | 0.00          |
| 18/04/2012 | R197 On 03-May-12    | 250.95 | Call         | Bond Future | 8945      | 8                             | 8945      | 8                               | 0.00          |
| 18/04/2012 | R197 On 03-May-12    | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R197 On 03-May-12    | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R197 On 03-May-12    | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R197 On 02-August-12 |        |              | Bond Future | 258.39    | 257.8398                      | 258.3865  | 257.8398                        | 257.00        |
| 18/04/2012 | R197 On 02-August-12 | 257.00 | Call         | Bond Future | 1387      | 1                             | 1387      | 1                               | 0.00          |
| 18/04/2012 | R197 On 02-August-12 | 256.95 | Call         | Bond Future | 1437      | 1                             | 1437      | 1                               | 0.00          |
| 18/04/2012 | R197 On 02-August-12 | 257.05 | Call         | Bond Future | 1337      | 1                             | 1337      | 1                               | 0.00          |
| 18/04/2012 | R197 On 02-August-12 | 257.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R197 On 02-August-12 | 256.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R197 On 02-August-12 | 257.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R201 On 03-May-12    |        |              | Bond Future | 5.85      | 110.2603                      | 5.8500    | 110.2603                        | 1,845.00      |
| 18/04/2012 | R201 On 03-May-12    | 7.75   | Call         | Bond Future | 4624      | 5                             | 4624      | 5                               | 0.00          |
| 18/04/2012 | R201 On 03-May-12    | 7.80   | Call         | Bond Future | 4742      | 5                             | 4742      | 5                               | 0.00          |
| 18/04/2012 | R201 On 03-May-12    | 7.70   | Call         | Bond Future | 4506      | 5                             | 4506      | 5                               | 0.00          |
| 18/04/2012 | R201 On 03-May-12    | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R201 On 03-May-12    | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R201 On 03-May-12    | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R201 On 02-August-12 |        |              | Bond Future | 5.86      | 107.4157                      | 5.8630    | 107.4157                        | 37.00         |
| 18/04/2012 | R201 On 02-August-12 | 7.50   | Call         | Bond Future | 3640      | 4                             | 3640      | 4                               | 0.00          |
| 18/04/2012 | R201 On 02-August-12 | 7.45   | Call         | Bond Future | 3532      | 4                             | 3532      | 4                               | 0.00          |
| 18/04/2012 | R201 On 02-August-12 | 7.55   | Call         | Bond Future | 3749      | 4                             | 3749      | 4                               | 0.00          |
| 18/04/2012 | R201 On 02-August-12 | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 18/04/2012 | R201 On 02-August-12 | 7.45   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 18/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.82      | 109.0685                      | 5.8160    | 109.0685                        | 0.00          |
| 18/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1638      | 2                             | 1638      | 2                               | 0.00          |
| 18/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1560      | 2                             | 1560      | 2                               | 0.00          |
| 18/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1718      | 2                             | 1718      | 2                               | 0.00          |
| 18/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 231       | 0                             | 231       | 0                               | 0.00          |
| 18/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 274       | 0                             | 274       | 0                               | 0.00          |
| 18/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 251       | 0                             | 251       | 0                               | 0.00          |
| 18/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.73      | 106.5035                      | 5.7320    | 106.5035                        | 0.00          |
| 18/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1366      | 1                             | 1366      | 1                               | 0.00          |
| 18/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1305      | 1                             | 1305      | 1                               | 0.00          |
| 18/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1429      | 1                             | 1429      | 1                               | 0.00          |
| 18/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 415       | 0                             | 415       | 0                               | 0.00          |
| 18/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 468       | 1                             | 468       | 1                               | 0.00          |
| 18/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 440       | 0                             | 440       | 0                               | 0.00          |
| 18/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 191.57    | 191.5117                      | 191.5723  | 191.5117                        | 37,085.00     |
| 18/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 1572      | 2                             | 1572      | 2                               | 0.00          |
| 18/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 1522      | 1                             | 1522      | 1                               | 0.00          |
| 18/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 1622      | 2                             | 1622      | 2                               | 0.00          |
| 18/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.10      | 106.1670                      | 7.0990    | 106.1670                        | 3,653.00      |
| 18/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 7157      | 7                             | 7157      | 7                               | 0.00          |
| 18/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7365      | 7                             | 7365      | 7                               | 0.00          |
| 18/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6950      | 7                             | 6950      | 7                               | 0.00          |
| 18/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 306       | 0                             | 306       | 0                               | 4,200.00      |
| 18/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 625       | 1                             | 625       | 1                               | 1,400.00      |
| 18/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1641      | 2                             | 1641      | 2                               | 0.00          |
| 18/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 3119      | 3                             | 3119      | 3                               | 0.00          |
| 18/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 4,200.00      |
| 18/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 67        | 0                             | 67        | 0                               | 1,400.00      |
| 18/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 394       | 0                             | 394       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 755       | 1                             | 755       | 1                               | 0.00          |
| 18/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.18      | 107.6722                      | 7.1780    | 107.6722                        | 71.00         |
| 18/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5632      | 6                             | 5632      | 6                               | 0.00          |
| 18/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5822      | 6                             | 5822      | 6                               | 0.00          |
| 18/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5442      | 5                             | 5442      | 5                               | 0.00          |
| 18/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 108       | 0                             | 108       | 0                               | 0.00          |
| 18/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 83        | 0                             | 83        | 0                               | 0.00          |
| 18/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 95        | 0                             | 95        | 0                               | 0.00          |
| 18/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.24      | 105.1658                      | 7.2390    | 105.1658                        | 0.00          |
| 18/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3190      | 3                             | 3190      | 3                               | 0.00          |
| 18/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3329      | 3                             | 3329      | 3                               | 0.00          |
| 18/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3053      | 3                             | 3053      | 3                               | 0.00          |
| 18/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1168      | 1                             | 1168      | 1                               | 0.00          |
| 18/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1040      | 1                             | 1040      | 1                               | 0.00          |
| 18/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1103      | 1                             | 1103      | 1                               | 0.00          |
| 18/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.31      | 106.9525                      | 7.3060    | 106.9525                        | 0.00          |
| 18/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 18/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 862       | 1                             | 862       | 1                               | 0.00          |
| 18/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 978       | 1                             | 978       | 1                               | 0.00          |
| 18/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 3997      | 4                             | 3997      | 4                               | 0.00          |
| 18/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 4289      | 4                             | 4289      | 4                               | 0.00          |
| 18/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4142      | 4                             | 4142      | 4                               | 0.00          |
| 18/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.40      | 106.0528                      | 7.4000    | 106.0528                        | 3,658.00      |
| 18/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6808      | 7                             | 6808      | 7                               | 0.00          |
| 18/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 7049      | 7                             | 7049      | 7                               | 0.00          |
| 18/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6566      | 6                             | 6566      | 6                               | 0.00          |
| 18/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 54        | 0                             | 54        | 0                               | 550.00        |
| 18/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1914      | 2                             | 1914      | 2                               | 0.00          |
| 18/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 93        | 0                             | 93        | 0                               | 550.00        |
| 18/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 2185      | 2                             | 2185      | 2                               | 0.00          |
| 18/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.48      | 103.5300                      | 7.4830    | 103.5300                        | 99.00         |
| 18/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5291      | 5                             | 5291      | 5                               | 0.00          |
| 18/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5082      | 5                             | 5082      | 5                               | 0.00          |
| 18/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5498      | 5                             | 5498      | 5                               | 0.00          |
| 18/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 254       | 0                             | 254       | 0                               | 0.00          |
| 18/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 315       | 0                             | 315       | 0                               | 0.00          |
| 18/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 285       | 0                             | 285       | 0                               | 0.00          |
| 18/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.55      | 105.1229                      | 7.5470    | 105.1229                        | 0.00          |
| 18/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3710      | 4                             | 3710      | 4                               | 0.00          |
| 18/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3555      | 4                             | 3555      | 4                               | 0.00          |
| 18/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3868      | 4                             | 3868      | 4                               | 0.00          |
| 18/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 1440      | 2                             | 1440      | 2                               | 0.00          |
| 18/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 1604      | 2                             | 1604      | 2                               | 0.00          |
| 18/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 1520      | 2                             | 1520      | 2                               | 0.00          |
| 18/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.62      | 102.8658                      | 7.6170    | 102.8658                        | 0.00          |
| 18/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3805      | 4                             | 3805      | 4                               | 0.00          |
| 18/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3950      | 4                             | 3950      | 4                               | 0.00          |
| 18/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3663      | 4                             | 3663      | 4                               | 0.00          |
| 18/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2111      | 2                             | 2111      | 2                               | 0.00          |
| 18/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 1937      | 2                             | 1937      | 2                               | 0.00          |
| 18/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2022      | 2                             | 2022      | 2                               | 0.00          |
| 18/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.62      | 105.3419                      | 5.6170    | 105.3419                        | 1,000.00      |
| 18/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2995      | 3                             | 2995      | 3                               | 0.00          |
| 18/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2917      | 3                             | 2917      | 3                               | 0.00          |
| 18/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 3073      | 3                             | 3073      | 3                               | 0.00          |
| 18/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.60      | 103.0721                      | 5.5980    | 103.0721                        | 18.00         |
| 18/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2259      | 2                             | 2259      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2326      | 2                             | 2326      | 2                               | 0.00          |
| 18/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2191      | 2                             | 2191      | 2                               | 0.00          |
| 18/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 18/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.45      | 104.6584                      | 5.4520    | 104.6584                        | 0.00          |
| 18/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 769       | 1                             | 769       | 1                               | 0.00          |
| 18/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 18/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 725       | 1                             | 725       | 1                               | 0.00          |
| 18/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 150       | 0                             | 150       | 0                               | 0.00          |
| 18/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 123       | 0                             | 123       | 0                               | 0.00          |
| 18/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 137       | 0                             | 137       | 0                               | 0.00          |
| 18/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.17      | 102.6652                      | 5.1740    | 102.6652                        | 0.00          |
| 18/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 869       | 1                             | 869       | 1                               | 0.00          |
| 18/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 833       | 1                             | 833       | 1                               | 0.00          |
| 18/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 905       | 1                             | 905       | 1                               | 0.00          |
| 18/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 117       | 0                             | 117       | 0                               | 0.00          |
| 18/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 134       | 0                             | 134       | 0                               | 0.00          |
| 18/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 125       | 0                             | 125       | 0                               | 0.00          |
| 18/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.59      | 100.1431                      | 7.5940    | 100.1431                        | 21,396.00     |
| 18/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6294      | 6                             | 6294      | 6                               | 0.00          |
| 18/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6555      | 6                             | 6555      | 6                               | 0.00          |
| 18/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6033      | 6                             | 6033      | 6                               | 0.00          |
| 18/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 343       | 0                             | 343       | 0                               | 2,400.00      |
| 18/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3914      | 4                             | 3914      | 4                               | 0.00          |
| 18/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 849       | 1                             | 849       | 1                               | 800.00        |
| 18/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2347      | 2                             | 2347      | 2                               | 0.00          |
| 18/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 77        | 0                             | 77        | 0                               | 800.00        |
| 18/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 2,400.00      |
| 18/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 532       | 1                             | 532       | 1                               | 0.00          |
| 18/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 1164      | 1                             | 1164      | 1                               | 0.00          |
| 18/04/2012 | R207 On 03-May-12      | 8.80   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.68      | 97.9278                       | 7.6770    | 97.9278                         | 210.00        |
| 18/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5987      | 6                             | 5987      | 6                               | 0.00          |
| 18/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5762      | 6                             | 5762      | 6                               | 0.00          |
| 18/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6211      | 6                             | 6211      | 6                               | 0.00          |
| 18/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 265       | 0                             | 265       | 0                               | 0.00          |
| 18/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 327       | 0                             | 327       | 0                               | 0.00          |
| 18/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 296       | 0                             | 296       | 0                               | 0.00          |
| 18/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.74      | 99.4324                       | 7.7400    | 99.4324                         | 0.00          |
| 18/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4289      | 4                             | 4289      | 4                               | 0.00          |
| 18/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4118      | 4                             | 4118      | 4                               | 0.00          |
| 18/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4463      | 4                             | 4463      | 4                               | 0.00          |
| 18/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 1525      | 2                             | 1525      | 2                               | 0.00          |
| 18/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 1696      | 2                             | 1696      | 2                               | 0.00          |
| 18/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 1608      | 2                             | 1608      | 2                               | 0.00          |
| 18/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.81      | 97.4763                       | 7.8080    | 97.4763                         | 0.00          |
| 18/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4459      | 4                             | 4459      | 4                               | 0.00          |
| 18/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4619      | 5                             | 4619      | 5                               | 0.00          |
| 18/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4302      | 4                             | 4302      | 4                               | 0.00          |
| 18/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 2299      | 2                             | 2299      | 2                               | 0.00          |
| 18/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2114      | 2                             | 2114      | 2                               | 0.00          |
| 18/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2204      | 2                             | 2204      | 2                               | 0.00          |
| 18/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.70      | 94.5547                       | 7.6980    | 94.5547                         | 10,014.00     |
| 18/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7552      | 7                             | 7552      | 7                               | 0.00          |
| 18/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7826      | 8                             | 7826      | 8                               | 0.00          |
| 18/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7277      | 7                             | 7277      | 7                               | 0.00          |
| 18/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 292       | 0                             | 292       | 0                               | 3,000.00      |
| 18/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3898      | 4                             | 3898      | 4                               | 0.00          |
| 18/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 759       | 1                             | 759       | 1                               | 1,000.00      |
| 18/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2251      | 2                             | 2251      | 2                               | 0.00          |
| 18/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 1,000.00      |
| 18/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 3,000.00      |
| 18/04/2012 | R208 On 03-May-12      | 7.70   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 1512      | 2                             | 1512      | 2                               | 0.00          |
| 18/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.77      | 95.8976                       | 7.7740    | 95.8976                         | 336.00        |
| 18/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6015      | 6                             | 6015      | 6                               | 0.00          |
| 18/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6249      | 6                             | 6249      | 6                               | 0.00          |
| 18/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5779      | 6                             | 5779      | 6                               | 0.00          |
| 18/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 457       | 0                             | 457       | 0                               | 0.00          |
| 18/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 375       | 0                             | 375       | 0                               | 0.00          |
| 18/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 416       | 0                             | 416       | 0                               | 0.00          |
| 18/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.84      | 93.9736                       | 7.8360    | 93.9736                         | 0.00          |
| 18/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4361      | 4                             | 4361      | 4                               | 0.00          |
| 18/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4541      | 5                             | 4541      | 5                               | 0.00          |
| 18/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4183      | 4                             | 4183      | 4                               | 0.00          |
| 18/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2095      | 2                             | 2095      | 2                               | 0.00          |
| 18/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 1890      | 2                             | 1890      | 2                               | 0.00          |
| 18/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 1991      | 2                             | 1991      | 2                               | 0.00          |
| 18/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.90      | 95.5692                       | 7.9020    | 95.5692                         | 0.00          |
| 18/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3755      | 4                             | 3755      | 4                               | 0.00          |
| 18/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3608      | 4                             | 3608      | 4                               | 0.00          |
| 18/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3910      | 4                             | 3910      | 4                               | 0.00          |
| 18/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3077      | 3                             | 3077      | 3                               | 0.00          |
| 18/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 3337      | 4                             | 3337      | 4                               | 0.00          |
| 18/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 3202      | 3                             | 3202      | 3                               | 0.00          |
| 18/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.66      | 76.6490                       | 8.6620    | 76.6490                         | 3,030.00      |
| 18/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 2917      | 3                             | 2917      | 3                               | 0.00          |
| 18/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3238      | 3                             | 3238      | 3                               | 0.00          |
| 18/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2607      | 3                             | 2607      | 3                               | 0.00          |
| 18/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 337       | 0                             | 337       | 0                               | 0.00          |
| 18/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 18/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 264       | 0                             | 264       | 0                               | 0.00          |
| 18/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.73      | 77.7388                       | 8.7300    | 77.7388                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5505      | 6                             | 5505      | 6                               | 0.00          |
| 18/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5252      | 5                             | 5252      | 5                               | 0.00          |
| 18/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5763      | 6                             | 5763      | 6                               | 0.00          |
| 18/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1430      | 1                             | 1430      | 1                               | 0.00          |
| 18/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 1650      | 2                             | 1650      | 2                               | 0.00          |
| 18/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1536      | 1                             | 1536      | 1                               | 0.00          |
| 18/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.79      | 75.7862                       | 8.7890    | 75.7862                         | 0.00          |
| 18/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5428      | 6                             | 5428      | 6                               | 0.00          |
| 18/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5217      | 5                             | 5217      | 5                               | 0.00          |
| 18/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5642      | 6                             | 5642      | 6                               | 0.00          |
| 18/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 3630      | 4                             | 3630      | 4                               | 0.00          |
| 18/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 3966      | 4                             | 3966      | 4                               | 0.00          |
| 18/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 3795      | 4                             | 3795      | 4                               | 0.00          |
| 18/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.85      | 77.0701                       | 8.8520    | 77.0701                         | 0.00          |
| 18/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6032      | 6                             | 6032      | 6                               | 0.00          |
| 18/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6237      | 6                             | 6237      | 6                               | 0.00          |
| 18/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5830      | 6                             | 5830      | 6                               | 0.00          |
| 18/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5074      | 5                             | 5074      | 5                               | 0.00          |
| 18/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 4721      | 5                             | 4721      | 5                               | 0.00          |
| 18/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 4894      | 5                             | 4894      | 5                               | 0.00          |
| 18/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 141.89    | 141.8499                      | 141.8945  | 141.8499                        | 925.00        |
| 18/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 2895      | 3                             | 2895      | 3                               | 0.00          |
| 18/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 2945      | 3                             | 2945      | 3                               | 0.00          |
| 18/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 2845      | 3                             | 2845      | 3                               | 0.00          |
| 18/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R210 On 02-August-12   |        |              | Bond Future | 143.90    | 143.8607                      | 143.9043  | 143.8607                        | 80.00         |
| 18/04/2012 | R210 On 02-August-12   | 143.00 | Call         | Bond Future | 904       | 1                             | 904       | 1                               | 0.00          |
| 18/04/2012 | R210 On 02-August-12   | 143.05 | Call         | Bond Future | 854       | 1                             | 854       | 1                               | 0.00          |
| 18/04/2012 | R210 On 02-August-12   | 142.95 | Call         | Bond Future | 954       | 1                             | 954       | 1                               | 0.00          |
| 18/04/2012 | R210 On 02-August-12   | 142.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R210 On 02-August-12   | 143.05 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R210 On 02-August-12 | 143.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R211 On 03-May-12    |        |              | Bond Future | 119.49    | 119.4674                      | 119.4894  | 119.4674                        | 480.00        |
| 18/04/2012 | R211 On 03-May-12    | 118.20 | Call         | Bond Future | 1289      | 1                             | 1289      | 1                               | 0.00          |
| 18/04/2012 | R211 On 03-May-12    | 118.25 | Call         | Bond Future | 1239      | 1                             | 1239      | 1                               | 0.00          |
| 18/04/2012 | R211 On 03-May-12    | 118.15 | Call         | Bond Future | 1339      | 1                             | 1339      | 1                               | 0.00          |
| 18/04/2012 | R211 On 03-May-12    | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R211 On 03-May-12    | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R211 On 03-May-12    | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R211 On 02-August-12 |        |              | Bond Future | 119.78    | 119.7640                      | 119.7850  | 119.7640                        | 0.00          |
| 18/04/2012 | R211 On 02-August-12 | 120.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R211 On 02-August-12 | 119.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R211 On 02-August-12 | 120.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R211 On 02-August-12 | 120.05 | Put          | Bond Future | 265       | 0                             | 265       | 0                               | 0.00          |
| 18/04/2012 | R211 On 02-August-12 | 119.95 | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 18/04/2012 | R211 On 02-August-12 | 120.00 | Put          | Bond Future | 215       | 0                             | 215       | 0                               | 0.00          |
| 18/04/2012 | R212 On 03-May-12    |        |              | Bond Future | 118.25    | 118.1697                      | 118.2543  | 118.1697                        | 2,902.00      |
| 18/04/2012 | R212 On 03-May-12    | 115.30 | Call         | Bond Future | 2954      | 3                             | 2954      | 3                               | 0.00          |
| 18/04/2012 | R212 On 03-May-12    | 115.25 | Call         | Bond Future | 3004      | 3                             | 3004      | 3                               | 0.00          |
| 18/04/2012 | R212 On 03-May-12    | 115.35 | Call         | Bond Future | 2904      | 3                             | 2904      | 3                               | 0.00          |
| 18/04/2012 | R212 On 03-May-12    | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R212 On 03-May-12    | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R212 On 03-May-12    | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R212 On 02-August-12 |        |              | Bond Future | 118.40    | 118.3116                      | 118.3959  | 118.3116                        | 30.00         |
| 18/04/2012 | R212 On 02-August-12 | 118.00 | Call         | Bond Future | 396       | 0                             | 396       | 0                               | 0.00          |
| 18/04/2012 | R212 On 02-August-12 | 118.05 | Call         | Bond Future | 346       | 0                             | 346       | 0                               | 0.00          |
| 18/04/2012 | R212 On 02-August-12 | 117.95 | Call         | Bond Future | 446       | 0                             | 446       | 0                               | 0.00          |
| 18/04/2012 | R212 On 02-August-12 | 117.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R212 On 02-August-12 | 118.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R212 On 02-August-12 | 118.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R213 On 03-May-12    |        |              | Bond Future | 8.53      | 86.8985                       | 8.5320    | 86.8985                         | 4,435.00      |
| 18/04/2012 | R213 On 03-May-12    | 9.25   | Call         | Bond Future | 5689      | 6                             | 5689      | 6                               | 0.00          |
| 18/04/2012 | R213 On 03-May-12    | 9.20   | Call         | Bond Future | 5325      | 5                             | 5325      | 5                               | 0.00          |
| 18/04/2012 | R213 On 03-May-12    | 9.30   | Call         | Bond Future | 6054      | 6                             | 6054      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 18/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 41        | 0                             | 41        | 0                               | 0.00          |
| 18/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 18/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.60      | 88.1259                       | 8.6020    | 88.1259                         | 13.00         |
| 18/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6313      | 6                             | 6313      | 6                               | 0.00          |
| 18/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6593      | 6                             | 6593      | 6                               | 0.00          |
| 18/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6037      | 6                             | 6037      | 6                               | 0.00          |
| 18/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 1350      | 1                             | 1350      | 1                               | 0.00          |
| 18/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1160      | 1                             | 1160      | 1                               | 0.00          |
| 18/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 1251      | 1                             | 1251      | 1                               | 0.00          |
| 18/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.66      | 85.9417                       | 8.6640    | 85.9417                         | 0.00          |
| 18/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 6035      | 6                             | 6035      | 6                               | 0.00          |
| 18/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6266      | 6                             | 6266      | 6                               | 0.00          |
| 18/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5807      | 6                             | 5807      | 6                               | 0.00          |
| 18/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 3545      | 4                             | 3545      | 4                               | 0.00          |
| 18/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 3235      | 3                             | 3235      | 3                               | 0.00          |
| 18/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 3387      | 4                             | 3387      | 4                               | 0.00          |
| 18/04/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.73      | 87.4019                       | 8.7320    | 87.4019                         | 0.00          |
| 18/04/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 6570      | 7                             | 6570      | 7                               | 0.00          |
| 18/04/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 6789      | 7                             | 6789      | 7                               | 0.00          |
| 18/04/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 6353      | 6                             | 6353      | 6                               | 0.00          |
| 18/04/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 4646      | 5                             | 4646      | 5                               | 0.00          |
| 18/04/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 4315      | 4                             | 4315      | 4                               | 0.00          |
| 18/04/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 4478      | 5                             | 4478      | 5                               | 0.00          |
| 18/04/2012 | R214 On 03-May-12      |        |              | Bond Future | 8.71      | 78.1597                       | 8.7060    | 78.1597                         | 1,530.00      |
| 18/04/2012 | R214 On 03-May-12      | 8.80   | Call         | Bond Future | 787       | 1                             | 787       | 1                               | 0.00          |
| 18/04/2012 | R214 On 03-May-12      | 8.81   | Call         | Bond Future | 870       | 1                             | 870       | 1                               | 0.00          |
| 18/04/2012 | R214 On 03-May-12      | 8.79   | Call         | Bond Future | 704       | 1                             | 704       | 1                               | 0.00          |
| 18/04/2012 | R214 On 03-May-12      | 8.79   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R214 On 03-May-12      | 8.81   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R214 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R214 On 02-August-12   |        |              | Bond Future | 8.77      | 79.2665                       | 8.7710    | 79.2665                         | 0.00          |
| 18/04/2012 | R214 On 02-August-12   | 8.80   | Call         | Bond Future | 241       | 0                             | 241       | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 324       | 0                             | 324       | 0                               | 0.00          |
| 18/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 158       | 0                             | 158       | 0                               | 0.00          |
| 18/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 429.00    | 428.9960                      | 429.0010  | 428.9960                        | 13.00         |
| 19/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 435.07    | 435.0730                      | 435.0720  | 435.0730                        | 0.00          |
| 19/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 389.41    | 389.5730                      | 389.4110  | 389.5730                        | 819.00        |
| 19/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 394.92    | 395.0910                      | 394.9210  | 395.0910                        | 198.00        |
| 19/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 19/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.84      | 7.8115                        | 7.8445    | 7.8115                          | 0.00          |
| 19/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 1         | 0                             | 1         | 0                               | 0.00          |
| 19/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 207       | 0                             | 207       | 0                               | 0.00          |
| 19/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 306       | 0                             | 306       | 0                               | 0.00          |
| 19/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 256       | 0                             | 256       | 0                               | 0.00          |
| 19/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.03      | 0.0293                        | 0.0309    | 0.0293                          | 12,500.00     |
| 19/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.12      | 0.1096                        | 0.1159    | 0.1096                          | 5,670.00      |
| 19/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.24      | 0.2323                        | 0.2350    | 0.2323                          | 8,000.00      |
| 19/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0135                        | 0.0107    | 0.0135                          | 8,000.00      |
| 19/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.21      | 0.2434                        | 0.2063    | 0.2434                          | 0.00          |
| 19/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0056                        | 0.0043    | 0.0056                          | 16,000.00     |
| 19/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.40      | 6.4011                        | 6.3970    | 6.4011                          | 500.00        |
| 19/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 20        | 0                             | 20        | 0                               | 0.00          |
| 19/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 12        | 0                             | 12        | 0                               | 0.00          |

| Date       | Contract Details      | Strike | Call/<br>Put | Product        | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | DAAE On 30-April-12   | 6.45   | Call         | Any day expiry | 33        | 0                             | 33        | 0                               | 0.00          |
| 19/04/2012 | DAAE On 30-April-12   | 6.45   | Put          | Any day expiry | 86        | 0                             | 86        | 0                               | 0.00          |
| 19/04/2012 | DAAE On 30-April-12   | 6.55   | Put          | Any day expiry | 165       | 0                             | 165       | 0                               | 0.00          |
| 19/04/2012 | DAAE On 30-April-12   | 6.50   | Put          | Any day expiry | 123       | 0                             | 123       | 0                               | 0.00          |
| 19/04/2012 | DAAF On 30-April-12   |        |              | Any day expiry | 8.11      | 8.1109                        | 8.1084    | 8.1109                          | 0.00          |
| 19/04/2012 | DAAF On 30-April-12   | 8.00   | Call         | Any day expiry | 133       | 0                             | 133       | 0                               | 0.00          |
| 19/04/2012 | DAAF On 30-April-12   | 8.05   | Call         | Any day expiry | 95        | 0                             | 95        | 0                               | 0.00          |
| 19/04/2012 | DAAF On 30-April-12   | 7.95   | Call         | Any day expiry | 174       | 0                             | 174       | 0                               | 0.00          |
| 19/04/2012 | DAAF On 30-April-12   | 7.95   | Put          | Any day expiry | 16        | 0                             | 16        | 0                               | 0.00          |
| 19/04/2012 | DAAF On 30-April-12   | 8.05   | Put          | Any day expiry | 37        | 0                             | 37        | 0                               | 0.00          |
| 19/04/2012 | DAAF On 30-April-12   | 8.00   | Put          | Any day expiry | 25        | 0                             | 25        | 0                               | 0.00          |
| 19/04/2012 | DAAG On 30-April-12   |        |              | Any day expiry | 7.85      | 7.8217                        | 7.8474    | 7.8217                          | 500.00        |
| 19/04/2012 | DAAG On 30-April-12   | 7.95   | Call         | Any day expiry | 41        | 0                             | 41        | 0                               | 0.00          |
| 19/04/2012 | DAAG On 30-April-12   | 8.00   | Call         | Any day expiry | 30        | 0                             | 30        | 0                               | 0.00          |
| 19/04/2012 | DAAG On 30-April-12   | 7.90   | Call         | Any day expiry | 55        | 0                             | 55        | 0                               | 0.00          |
| 19/04/2012 | DAAG On 30-April-12   | 7.90   | Put          | Any day expiry | 108       | 0                             | 108       | 0                               | 0.00          |
| 19/04/2012 | DAAG On 30-April-12   | 8.00   | Put          | Any day expiry | 183       | 0                             | 183       | 0                               | 0.00          |
| 19/04/2012 | DAAG On 30-April-12   | 7.95   | Put          | Any day expiry | 144       | 0                             | 144       | 0                               | 0.00          |
| 19/04/2012 | GOVI On 03-May-12     |        |              | GOVI           | 390.28    | 390.4170                      | 390.2760  | 390.4170                        | 205.00        |
| 19/04/2012 | GOVI On 03-May-12     | 382.00 | Call         | GOVI           | 82760     | 8                             | 82760     | 8                               | 0.00          |
| 19/04/2012 | GOVI On 03-May-12     | 382.01 | Call         | GOVI           | 82660     | 8                             | 82660     | 8                               | 0.00          |
| 19/04/2012 | GOVI On 03-May-12     | 381.99 | Call         | GOVI           | 82860     | 8                             | 82860     | 8                               | 0.00          |
| 19/04/2012 | GOVI On 03-May-12     | 381.99 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | GOVI On 03-May-12     | 382.01 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | GOVI On 03-May-12     | 382.00 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | GOVI On 02-August-12  |        |              | GOVI           | 395.80    | 395.9470                      | 395.7990  | 395.9470                        | 26.00         |
| 19/04/2012 | GOVI On 02-August-12  | 390.00 | Call         | GOVI           | 57990     | 6                             | 57990     | 6                               | 0.00          |
| 19/04/2012 | GOVI On 02-August-12  | 390.01 | Call         | GOVI           | 57890     | 6                             | 57890     | 6                               | 0.00          |
| 19/04/2012 | GOVI On 02-August-12  | 389.99 | Call         | GOVI           | 58090     | 6                             | 58090     | 6                               | 0.00          |
| 19/04/2012 | GOVI On 02-August-12  | 389.99 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | GOVI On 02-August-12  | 390.01 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | GOVI On 02-August-12  | 390.00 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | IGOV On 03-May-12       |        |              | Index Future           | 173.86    | 173.8340                      | 173.8580  | 173.8340                        | 563.00        |
| 19/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 176.32    | 176.2960                      | 176.3190  | 176.2960                        | 0.00          |
| 19/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 471.00    | 468.5490                      | 470.9960  | 468.5490                        | 0.00          |
| 19/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 477.69    | 475.2060                      | 477.6890  | 475.2060                        | 169.00        |
| 19/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 19/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 19/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 19/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 19/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 19/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 19/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 19/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.62      | 94.3700                       | 5.6200    | 94.3700                         | 2,890.00      |
| 19/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3500                       | 5.6400    | 94.3500                         | 0.00          |
| 19/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.67      | 94.3300                       | 5.6700    | 94.3300                         | 0.00          |
| 19/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.69      | 94.3000                       | 5.6900    | 94.3000                         | 44,760.00     |
| 19/04/2012 | JBAF On 17-October-12   |        |              | Jibar Tradeable Future | 5.72      | 5.7600                        | 5.7200    | 5.7600                          | 0.00          |
| 19/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.78      | 94.1800                       | 5.7800    | 94.1800                         | 840.00        |
| 19/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.97      | 94.0100                       | 5.9700    | 94.0100                         | 790.00        |
| 19/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.15      | 93.8200                       | 6.1500    | 93.8200                         | 500.00        |
| 19/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.34      | 93.6200                       | 6.3400    | 93.6200                         | 1,700.00      |
| 19/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.55      | 93.4200                       | 6.5500    | 93.4200                         | 1,500.00      |
| 19/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.76      | 93.2100                       | 6.7600    | 93.2100                         | 0.00          |
| 19/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.52      | 122.7220                      | 6.5230    | 122.7220                        | 12,719.00     |
| 19/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5608      | 6                             | 5608      | 6                               | 0.00          |
| 19/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5766      | 6                             | 5766      | 6                               | 0.00          |
| 19/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5451      | 6                             | 5451      | 6                               | 0.00          |
| 19/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 32        | 0                             | 32        | 0                               | 1,500.00      |
| 19/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 248       | 0                             | 248       | 0                               | 1,500.00      |
| 19/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 2728      | 3                             | 2728      | 3                               | 0.00          |
| 19/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 814       | 1                             | 814       | 1                               | 1,500.00      |
| 19/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 57        | 0                             | 57        | 0                               | 1,500.00      |
| 19/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 1,500.00      |
| 19/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 325       | 0                             | 325       | 0                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future | 950       | 1                             | 950       | 1                               | 0.00          |
| 19/04/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.60      | 124.4609                      | 6.5960    | 124.4609                        | 108.00        |
| 19/04/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4261      | 4                             | 4261      | 4                               | 0.00          |
| 19/04/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4405      | 4                             | 4405      | 4                               | 0.00          |
| 19/04/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4116      | 4                             | 4116      | 4                               | 0.00          |
| 19/04/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 19/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 19/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 19/04/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.64      | 119.5642                      | 6.6380    | 119.5642                        | 0.00          |
| 19/04/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1722      | 2                             | 1722      | 2                               | 0.00          |
| 19/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1630      | 2                             | 1630      | 2                               | 0.00          |
| 19/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1816      | 2                             | 1816      | 2                               | 0.00          |
| 19/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 651       | 1                             | 651       | 1                               | 0.00          |
| 19/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 747       | 1                             | 747       | 1                               | 0.00          |
| 19/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 698       | 1                             | 698       | 1                               | 0.00          |
| 19/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.68      | 121.5898                      | 6.6790    | 121.5898                        | 0.00          |
| 19/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1380      | 1                             | 1380      | 1                               | 0.00          |
| 19/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1452      | 1                             | 1452      | 1                               | 0.00          |
| 19/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1312      | 1                             | 1312      | 1                               | 0.00          |
| 19/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1258      | 1                             | 1258      | 1                               | 0.00          |
| 19/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1141      | 1                             | 1141      | 1                               | 0.00          |
| 19/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1197      | 1                             | 1197      | 1                               | 0.00          |
| 19/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.18      | 123.7098                      | 8.1770    | 123.7098                        | 30,640.00     |
| 19/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7552      | 8                             | 7552      | 8                               | 0.00          |
| 19/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7985      | 8                             | 7985      | 8                               | 0.00          |
| 19/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7118      | 7                             | 7118      | 7                               | 0.00          |
| 19/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 315       | 0                             | 315       | 0                               | 2,250.00      |
| 19/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6248      | 6                             | 6248      | 6                               | 0.00          |
| 19/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 1335      | 1                             | 1335      | 1                               | 750.00        |
| 19/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3311      | 3                             | 3311      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 266       | 0                             | 266       | 0                               | 750.00        |
| 19/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 27        | 0                             | 27        | 0                               | 2,250.00      |
| 19/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 1114      | 1                             | 1114      | 1                               | 0.00          |
| 19/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 19/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 3018      | 3                             | 3018      | 3                               | 0.00          |
| 19/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 19/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.25      | 120.1708                      | 8.2540    | 120.1708                        | 790.00        |
| 19/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6241      | 6                             | 6241      | 6                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6559      | 7                             | 6559      | 7                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5929      | 6                             | 5929      | 6                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 3440      | 4                             | 3440      | 4                               | 8,750.00      |
| 19/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 5683      | 6                             | 5683      | 6                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1575      | 2                             | 1575      | 2                               | 43.00         |
| 19/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6304      | 6                             | 6304      | 6                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 2378      | 2                             | 2378      | 2                               | 199.00        |
| 19/04/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 7883      | 8                             | 7883      | 8                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1303      | 1                             | 1303      | 1                               | 276.00        |
| 19/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 6362      | 6                             | 6362      | 6                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 1144      | 1                             | 1144      | 1                               | 199.00        |
| 19/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 1671      | 2                             | 1671      | 2                               | 43.00         |
| 19/04/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 4806      | 5                             | 4806      | 5                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 1945      | 2                             | 1945      | 2                               | 276.00        |
| 19/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 7092      | 7                             | 7092      | 7                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 1832      | 2                             | 1832      | 2                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 3478      | 3                             | 3478      | 3                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 1571      | 2                             | 1571      | 2                               | 0.00          |
| 19/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 1697      | 2                             | 1697      | 2                               | 0.00          |
| 19/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.32      | 122.0215                      | 8.3180    | 122.0215                        | 0.00          |
| 19/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7288      | 7                             | 7288      | 7                               | 0.00          |
| 19/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7568      | 8                             | 7568      | 8                               | 0.00          |
| 19/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7012      | 7                             | 7012      | 7                               | 0.00          |
| 19/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 3552      | 4                             | 3552      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 3226      | 3                             | 3226      | 3                               | 0.00          |
| 19/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 3386      | 3                             | 3386      | 3                               | 0.00          |
| 19/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.39      | 118.7834                      | 8.3860    | 118.7834                        | 0.00          |
| 19/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6441      | 7                             | 6441      | 7                               | 0.00          |
| 19/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6208      | 6                             | 6208      | 6                               | 0.00          |
| 19/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6686      | 7                             | 6686      | 7                               | 0.00          |
| 19/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 5211      | 5                             | 5211      | 5                               | 0.00          |
| 19/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 5629      | 6                             | 5629      | 6                               | 0.00          |
| 19/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 5413      | 5                             | 5413      | 5                               | 0.00          |
| 19/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.71    | 215.5096                      | 215.7143  | 215.5096                        | 0.00          |
| 19/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 714       | 1                             | 714       | 1                               | 0.00          |
| 19/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 664       | 0                             | 664       | 0                               | 0.00          |
| 19/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 764       | 1                             | 764       | 1                               | 0.00          |
| 19/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R189 On 02-August-12   |        |              | Bond Future | 218.77    | 218.5621                      | 218.7668  | 218.5621                        | 44.00         |
| 19/04/2012 | R189 On 02-August-12   | 218.00 | Call         | Bond Future | 767       | 1                             | 767       | 1                               | 0.00          |
| 19/04/2012 | R189 On 02-August-12   | 217.95 | Call         | Bond Future | 817       | 1                             | 817       | 1                               | 0.00          |
| 19/04/2012 | R189 On 02-August-12   | 218.05 | Call         | Bond Future | 717       | 1                             | 717       | 1                               | 0.00          |
| 19/04/2012 | R189 On 02-August-12   | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R189 On 02-August-12   | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R189 On 02-August-12   | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 259.92    | 259.8946                      | 259.9186  | 259.8946                        | 1,044.00      |
| 19/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 8919      | 9                             | 8919      | 9                               | 0.00          |
| 19/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 8869      | 9                             | 8869      | 9                               | 0.00          |
| 19/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 8969      | 9                             | 8969      | 9                               | 0.00          |
| 19/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R197 On 02-August-12   |        |              | Bond Future | 258.41    | 258.3865                      | 258.4074  | 258.3865                        | 257.00        |
| 19/04/2012 | R197 On 02-August-12   | 257.00 | Call         | Bond Future | 1407      | 1                             | 1407      | 1                               | 0.00          |
| 19/04/2012 | R197 On 02-August-12   | 257.05 | Call         | Bond Future | 1357      | 1                             | 1357      | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R197 On 02-August-12   | 256.95 | Call         | Bond Future | 1457      | 1                             | 1457      | 1                               | 0.00          |
| 19/04/2012 | R197 On 02-August-12   | 256.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R197 On 02-August-12   | 257.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R197 On 02-August-12   | 257.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 5.87      | 110.2628                      | 5.8650    | 110.2628                        | 1,845.00      |
| 19/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4587      | 5                             | 4587      | 5                               | 0.00          |
| 19/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4705      | 5                             | 4705      | 5                               | 0.00          |
| 19/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4468      | 5                             | 4468      | 5                               | 0.00          |
| 19/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 5.88      | 107.4179                      | 5.8810    | 107.4179                        | 37.00         |
| 19/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3600      | 4                             | 3600      | 4                               | 0.00          |
| 19/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3708      | 4                             | 3708      | 4                               | 0.00          |
| 19/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3491      | 4                             | 3491      | 4                               | 0.00          |
| 19/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 19/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 19/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 19/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.84      | 109.0685                      | 5.8380    | 109.0685                        | 0.00          |
| 19/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1602      | 2                             | 1602      | 2                               | 0.00          |
| 19/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1525      | 2                             | 1525      | 2                               | 0.00          |
| 19/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1681      | 2                             | 1681      | 2                               | 0.00          |
| 19/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 239       | 0                             | 239       | 0                               | 0.00          |
| 19/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 284       | 0                             | 284       | 0                               | 0.00          |
| 19/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 260       | 0                             | 260       | 0                               | 0.00          |
| 19/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.76      | 106.4999                      | 5.7560    | 106.4999                        | 0.00          |
| 19/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1336      | 1                             | 1336      | 1                               | 0.00          |
| 19/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1398      | 1                             | 1398      | 1                               | 0.00          |
| 19/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1275      | 1                             | 1275      | 1                               | 0.00          |
| 19/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 481       | 0                             | 481       | 0                               | 0.00          |
| 19/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 427       | 0                             | 427       | 0                               | 0.00          |
| 19/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 454       | 0                             | 454       | 0                               | 0.00          |
| 19/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 191.59    | 191.5723                      | 191.5918  | 191.5723                        | 37,085.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 1592      | 2                             | 1592      | 2                               | 0.00          |
| 19/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 1642      | 2                             | 1642      | 2                               | 0.00          |
| 19/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 1542      | 2                             | 1542      | 2                               | 0.00          |
| 19/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.10      | 106.2485                      | 7.1030    | 106.2485                        | 3,653.00      |
| 19/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 7139      | 7                             | 7139      | 7                               | 0.00          |
| 19/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7347      | 7                             | 7347      | 7                               | 0.00          |
| 19/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 6932      | 7                             | 6932      | 7                               | 0.00          |
| 19/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 284       | 0                             | 284       | 0                               | 4,200.00      |
| 19/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 598       | 1                             | 598       | 1                               | 1,400.00      |
| 19/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1617      | 2                             | 1617      | 2                               | 0.00          |
| 19/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 3100      | 3                             | 3100      | 3                               | 0.00          |
| 19/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 4,200.00      |
| 19/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 1,400.00      |
| 19/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 386       | 0                             | 386       | 0                               | 0.00          |
| 19/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 751       | 1                             | 751       | 1                               | 0.00          |
| 19/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.18      | 107.7544                      | 7.1830    | 107.7544                        | 71.00         |
| 19/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5609      | 6                             | 5609      | 6                               | 0.00          |
| 19/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5420      | 5                             | 5420      | 5                               | 0.00          |
| 19/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5799      | 6                             | 5799      | 6                               | 0.00          |
| 19/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 19/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 108       | 0                             | 108       | 0                               | 0.00          |
| 19/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 19/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.25      | 105.2484                      | 7.2450    | 105.2484                        | 0.00          |
| 19/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3168      | 3                             | 3168      | 3                               | 0.00          |
| 19/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3307      | 3                             | 3307      | 3                               | 0.00          |
| 19/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3032      | 3                             | 3032      | 3                               | 0.00          |
| 19/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1171      | 1                             | 1171      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 1043      | 1                             | 1043      | 1                               | 0.00          |
| 19/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1105      | 1                             | 1105      | 1                               | 0.00          |
| 19/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.31      | 107.0309                      | 7.3120    | 107.0309                        | 0.00          |
| 19/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 909       | 1                             | 909       | 1                               | 0.00          |
| 19/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 968       | 1                             | 968       | 1                               | 0.00          |
| 19/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 853       | 1                             | 853       | 1                               | 0.00          |
| 19/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 4303      | 4                             | 4303      | 4                               | 0.00          |
| 19/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 4011      | 4                             | 4011      | 4                               | 0.00          |
| 19/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4155      | 4                             | 4155      | 4                               | 0.00          |
| 19/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.39      | 106.1212                      | 7.3940    | 106.1212                        | 3,658.00      |
| 19/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6839      | 7                             | 6839      | 7                               | 0.00          |
| 19/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 7081      | 7                             | 7081      | 7                               | 0.00          |
| 19/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6597      | 7                             | 6597      | 7                               | 0.00          |
| 19/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 49        | 0                             | 49        | 0                               | 550.00        |
| 19/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 1932      | 2                             | 1932      | 2                               | 0.00          |
| 19/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 79        | 0                             | 79        | 0                               | 550.00        |
| 19/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 2149      | 2                             | 2149      | 2                               | 0.00          |
| 19/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.48      | 103.5959                      | 7.4770    | 103.5959                        | 99.00         |
| 19/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5313      | 5                             | 5313      | 5                               | 0.00          |
| 19/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5521      | 5                             | 5521      | 5                               | 0.00          |
| 19/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5103      | 5                             | 5103      | 5                               | 0.00          |
| 19/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 306       | 0                             | 306       | 0                               | 0.00          |
| 19/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 247       | 0                             | 247       | 0                               | 0.00          |
| 19/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 277       | 0                             | 277       | 0                               | 0.00          |
| 19/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.54      | 105.1914                      | 7.5420    | 105.1914                        | 0.00          |
| 19/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3720      | 4                             | 3720      | 4                               | 0.00          |
| 19/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3564      | 4                             | 3564      | 4                               | 0.00          |
| 19/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3878      | 4                             | 3878      | 4                               | 0.00          |
| 19/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 1426      | 1                             | 1426      | 1                               | 0.00          |
| 19/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 1589      | 2                             | 1589      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 1506      | 2                             | 1506      | 2                               | 0.00          |
| 19/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.61      | 102.9317                      | 7.6100    | 102.9317                        | 0.00          |
| 19/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3821      | 4                             | 3821      | 4                               | 0.00          |
| 19/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3678      | 4                             | 3678      | 4                               | 0.00          |
| 19/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 3966      | 4                             | 3966      | 4                               | 0.00          |
| 19/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 1920      | 2                             | 1920      | 2                               | 0.00          |
| 19/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2093      | 2                             | 2093      | 2                               | 0.00          |
| 19/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 2005      | 2                             | 2005      | 2                               | 0.00          |
| 19/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.63      | 105.3273                      | 5.6330    | 105.3273                        | 1,000.00      |
| 19/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2969      | 3                             | 2969      | 3                               | 0.00          |
| 19/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2891      | 3                             | 2891      | 3                               | 0.00          |
| 19/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 3047      | 3                             | 3047      | 3                               | 0.00          |
| 19/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.62      | 103.0554                      | 5.6170    | 103.0554                        | 18.00         |
| 19/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2232      | 2                             | 2232      | 2                               | 0.00          |
| 19/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2165      | 2                             | 2165      | 2                               | 0.00          |
| 19/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2299      | 2                             | 2299      | 2                               | 0.00          |
| 19/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.48      | 104.6410                      | 5.4810    | 104.6410                        | 0.00          |
| 19/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 743       | 1                             | 743       | 1                               | 0.00          |
| 19/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 787       | 1                             | 787       | 1                               | 0.00          |
| 19/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 700       | 1                             | 700       | 1                               | 0.00          |
| 19/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 19/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 131       | 0                             | 131       | 0                               | 0.00          |
| 19/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 19/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.21      | 102.6435                      | 5.2070    | 102.6435                        | 0.00          |
| 19/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 845       | 1                             | 845       | 1                               | 0.00          |
| 19/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 881       | 1                             | 881       | 1                               | 0.00          |
| 19/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 810       | 1                             | 810       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 141       | 0                             | 141       | 0                               | 0.00          |
| 19/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 123       | 0                             | 123       | 0                               | 0.00          |
| 19/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 131       | 0                             | 131       | 0                               | 0.00          |
| 19/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.59      | 100.2792                      | 7.5940    | 100.2792                        | 21,396.00     |
| 19/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6294      | 6                             | 6294      | 6                               | 0.00          |
| 19/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6555      | 7                             | 6555      | 7                               | 0.00          |
| 19/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6033      | 6                             | 6033      | 6                               | 0.00          |
| 19/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 323       | 0                             | 323       | 0                               | 2,400.00      |
| 19/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3912      | 4                             | 3912      | 4                               | 0.00          |
| 19/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 827       | 1                             | 827       | 1                               | 800.00        |
| 19/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2337      | 2                             | 2337      | 2                               | 0.00          |
| 19/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 67        | 0                             | 67        | 0                               | 800.00        |
| 19/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 2,400.00      |
| 19/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 510       | 1                             | 510       | 1                               | 0.00          |
| 19/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 1144      | 1                             | 1144      | 1                               | 0.00          |
| 19/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 5.62      | 98.0598                       | 5.6170    | 98.0598                         | 210.00        |
| 19/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 17896     | 6                             | 17896     | 6                               | 0.00          |
| 19/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 18151     | 6                             | 18151     | 6                               | 0.00          |
| 19/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 17641     | 6                             | 17641     | 6                               | 0.00          |
| 19/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 19/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.74      | 99.5660                       | 7.7400    | 99.5660                         | 0.00          |
| 19/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4283      | 4                             | 4283      | 4                               | 0.00          |
| 19/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4111      | 4                             | 4111      | 4                               | 0.00          |
| 19/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4457      | 4                             | 4457      | 4                               | 0.00          |
| 19/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 1519      | 2                             | 1519      | 2                               | 0.00          |
| 19/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 1689      | 2                             | 1689      | 2                               | 0.00          |
| 19/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 1602      | 2                             | 1602      | 2                               | 0.00          |
| 19/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.81      | 97.6107                       | 7.8080    | 97.6107                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4454      | 4                             | 4454      | 4                               | 0.00          |
| 19/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4297      | 4                             | 4297      | 4                               | 0.00          |
| 19/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4614      | 5                             | 4614      | 5                               | 0.00          |
| 19/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2109      | 2                             | 2109      | 2                               | 0.00          |
| 19/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 2294      | 2                             | 2294      | 2                               | 0.00          |
| 19/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2199      | 2                             | 2199      | 2                               | 0.00          |
| 19/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.70      | 94.6647                       | 7.6970    | 94.6647                         | 10,014.00     |
| 19/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7558      | 8                             | 7558      | 8                               | 0.00          |
| 19/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7833      | 8                             | 7833      | 8                               | 0.00          |
| 19/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7283      | 7                             | 7283      | 7                               | 0.00          |
| 19/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 273       | 0                             | 273       | 0                               | 3,000.00      |
| 19/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3901      | 4                             | 3901      | 4                               | 0.00          |
| 19/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 737       | 1                             | 737       | 1                               | 1,000.00      |
| 19/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2243      | 2                             | 2243      | 2                               | 0.00          |
| 19/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 1,000.00      |
| 19/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 3,000.00      |
| 19/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 719       | 1                             | 719       | 1                               | 0.00          |
| 19/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 1487      | 2                             | 1487      | 2                               | 0.00          |
| 19/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.77      | 96.0048                       | 7.7730    | 96.0048                         | 336.00        |
| 19/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6014      | 6                             | 6014      | 6                               | 0.00          |
| 19/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5778      | 6                             | 5778      | 6                               | 0.00          |
| 19/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6249      | 6                             | 6249      | 6                               | 0.00          |
| 19/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 19/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 450       | 0                             | 450       | 0                               | 0.00          |
| 19/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 409       | 0                             | 409       | 0                               | 0.00          |
| 19/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.84      | 94.0841                       | 7.8360    | 94.0841                         | 0.00          |
| 19/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4353      | 4                             | 4353      | 4                               | 0.00          |
| 19/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4534      | 5                             | 4534      | 5                               | 0.00          |
| 19/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4175      | 4                             | 4175      | 4                               | 0.00          |
| 19/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2087      | 2                             | 2087      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 1883      | 2                             | 1883      | 2                               | 0.00          |
| 19/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 1983      | 2                             | 1983      | 2                               | 0.00          |
| 19/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.90      | 95.6767                       | 7.9020    | 95.6767                         | 0.00          |
| 19/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3749      | 4                             | 3749      | 4                               | 0.00          |
| 19/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3904      | 4                             | 3904      | 4                               | 0.00          |
| 19/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3602      | 4                             | 3602      | 4                               | 0.00          |
| 19/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 3331      | 3                             | 3331      | 3                               | 0.00          |
| 19/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3071      | 3                             | 3071      | 3                               | 0.00          |
| 19/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 3196      | 3                             | 3196      | 3                               | 0.00          |
| 19/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.68      | 76.4629                       | 8.6760    | 76.4629                         | 3,030.00      |
| 19/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 2798      | 3                             | 2798      | 3                               | 0.00          |
| 19/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3119      | 3                             | 3119      | 3                               | 0.00          |
| 19/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2489      | 3                             | 2489      | 3                               | 0.00          |
| 19/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 332       | 0                             | 332       | 0                               | 0.00          |
| 19/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 199       | 0                             | 199       | 0                               | 0.00          |
| 19/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 258       | 0                             | 258       | 0                               | 0.00          |
| 19/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.75      | 77.5472                       | 8.7450    | 77.5472                         | 0.00          |
| 19/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5408      | 6                             | 5408      | 6                               | 0.00          |
| 19/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5664      | 6                             | 5664      | 6                               | 0.00          |
| 19/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5156      | 5                             | 5156      | 5                               | 0.00          |
| 19/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 1673      | 2                             | 1673      | 2                               | 0.00          |
| 19/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1450      | 1                             | 1450      | 1                               | 0.00          |
| 19/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1558      | 2                             | 1558      | 2                               | 0.00          |
| 19/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.81      | 75.5968                       | 8.8050    | 75.5968                         | 0.00          |
| 19/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5343      | 5                             | 5343      | 5                               | 0.00          |
| 19/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5134      | 5                             | 5134      | 5                               | 0.00          |
| 19/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5555      | 6                             | 5555      | 6                               | 0.00          |
| 19/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 3669      | 4                             | 3669      | 4                               | 0.00          |
| 19/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4009      | 4                             | 4009      | 4                               | 0.00          |
| 19/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 3836      | 4                             | 3836      | 4                               | 0.00          |
| 19/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.87      | 76.8752                       | 8.8680    | 76.8752                         | 0.00          |
| 19/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5952      | 6                             | 5952      | 6                               | 0.00          |
| 19/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5751      | 6                             | 5751      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6156      | 6                             | 6156      | 6                               | 0.00          |
| 19/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 4765      | 5                             | 4765      | 5                               | 0.00          |
| 19/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5119      | 5                             | 5119      | 5                               | 0.00          |
| 19/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 4939      | 5                             | 4939      | 5                               | 0.00          |
| 19/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 141.91    | 141.8945                      | 141.9091  | 141.8945                        | 925.00        |
| 19/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 2909      | 3                             | 2909      | 3                               | 0.00          |
| 19/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 2859      | 3                             | 2859      | 3                               | 0.00          |
| 19/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 2959      | 3                             | 2959      | 3                               | 0.00          |
| 19/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R210 On 02-August-12   |        |              | Bond Future | 143.92    | 143.9043                      | 143.9173  | 143.9043                        | 80.00         |
| 19/04/2012 | R210 On 02-August-12   | 143.00 | Call         | Bond Future | 917       | 1                             | 917       | 1                               | 0.00          |
| 19/04/2012 | R210 On 02-August-12   | 142.95 | Call         | Bond Future | 967       | 1                             | 967       | 1                               | 0.00          |
| 19/04/2012 | R210 On 02-August-12   | 143.05 | Call         | Bond Future | 867       | 1                             | 867       | 1                               | 0.00          |
| 19/04/2012 | R210 On 02-August-12   | 143.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R210 On 02-August-12   | 142.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R210 On 02-August-12   | 143.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.50    | 119.4894                      | 119.4965  | 119.4894                        | 480.00        |
| 19/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 1296      | 1                             | 1296      | 1                               | 0.00          |
| 19/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 1346      | 1                             | 1346      | 1                               | 0.00          |
| 19/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 1246      | 1                             | 1246      | 1                               | 0.00          |
| 19/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R211 On 02-August-12   |        |              | Bond Future | 119.79    | 119.7850                      | 119.7906  | 119.7850                        | 0.00          |
| 19/04/2012 | R211 On 02-August-12   | 120.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R211 On 02-August-12   | 120.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R211 On 02-August-12   | 119.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R211 On 02-August-12   | 119.95 | Put          | Bond Future | 159       | 0                             | 159       | 0                               | 0.00          |
| 19/04/2012 | R211 On 02-August-12   | 120.05 | Put          | Bond Future | 259       | 0                             | 259       | 0                               | 0.00          |
| 19/04/2012 | R211 On 02-August-12   | 120.00 | Put          | Bond Future | 209       | 0                             | 209       | 0                               | 0.00          |
| 19/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 118.32    | 118.2543                      | 118.3158  | 118.2543                        | 2,902.00      |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 3016      | 3                             | 3016      | 3                               | 0.00          |
| 19/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 2966      | 3                             | 2966      | 3                               | 0.00          |
| 19/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 3066      | 3                             | 3066      | 3                               | 0.00          |
| 19/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R212 On 02-August-12   |        |              | Bond Future | 118.46    | 118.3959                      | 118.4568  | 118.3959                        | 30.00         |
| 19/04/2012 | R212 On 02-August-12   | 118.00 | Call         | Bond Future | 457       | 0                             | 457       | 0                               | 0.00          |
| 19/04/2012 | R212 On 02-August-12   | 118.05 | Call         | Bond Future | 407       | 0                             | 407       | 0                               | 0.00          |
| 19/04/2012 | R212 On 02-August-12   | 117.95 | Call         | Bond Future | 507       | 0                             | 507       | 0                               | 0.00          |
| 19/04/2012 | R212 On 02-August-12   | 117.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R212 On 02-August-12   | 118.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R212 On 02-August-12   | 118.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.54      | 87.0807                       | 8.5360    | 87.0807                         | 4,435.00      |
| 19/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 5651      | 6                             | 5651      | 6                               | 0.00          |
| 19/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 5286      | 5                             | 5286      | 5                               | 0.00          |
| 19/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 6017      | 6                             | 6017      | 6                               | 0.00          |
| 19/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 19/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 19/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 19/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.61      | 88.3136                       | 8.6060    | 88.3136                         | 13.00         |
| 19/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6276      | 6                             | 6276      | 6                               | 0.00          |
| 19/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6556      | 7                             | 6556      | 7                               | 0.00          |
| 19/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6000      | 6                             | 6000      | 6                               | 0.00          |
| 19/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 1345      | 1                             | 1345      | 1                               | 0.00          |
| 19/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1155      | 1                             | 1155      | 1                               | 0.00          |
| 19/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 1247      | 1                             | 1247      | 1                               | 0.00          |
| 19/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.67      | 86.1350                       | 8.6690    | 86.1350                         | 0.00          |
| 19/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5998      | 6                             | 5998      | 6                               | 0.00          |
| 19/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6229      | 6                             | 6229      | 6                               | 0.00          |
| 19/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5771      | 6                             | 5771      | 6                               | 0.00          |
| 19/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 3550      | 4                             | 3550      | 4                               | 0.00          |
| 19/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 3238      | 3                             | 3238      | 3                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/04/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 3390      | 3                             | 3390      | 3                               | 0.00          |
| 19/04/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.74      | 87.5924                       | 8.7370    | 87.5924                         | 0.00          |
| 19/04/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6537      | 7                             | 6537      | 7                               | 0.00          |
| 19/04/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6756      | 7                             | 6756      | 7                               | 0.00          |
| 19/04/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6321      | 6                             | 6321      | 6                               | 0.00          |
| 19/04/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 4653      | 5                             | 4653      | 5                               | 0.00          |
| 19/04/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 4322      | 4                             | 4322      | 4                               | 0.00          |
| 19/04/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 4485      | 4                             | 4485      | 4                               | 0.00          |
| 19/04/2012 | R214 On 03-May-12       |        |              | Bond Future        | 8.73      | 78.0498                       | 8.7250    | 78.0498                         | 1,530.00      |
| 19/04/2012 | R214 On 03-May-12       | 8.80   | Call         | Bond Future        | 627       | 1                             | 627       | 1                               | 0.00          |
| 19/04/2012 | R214 On 03-May-12       | 8.81   | Call         | Bond Future        | 709       | 1                             | 709       | 1                               | 0.00          |
| 19/04/2012 | R214 On 03-May-12       | 8.79   | Call         | Bond Future        | 544       | 1                             | 544       | 1                               | 0.00          |
| 19/04/2012 | R214 On 03-May-12       | 8.79   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R214 On 03-May-12       | 8.81   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R214 On 03-May-12       | 8.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R214 On 02-August-12    |        |              | Bond Future        | 8.79      | 79.1581                       | 8.7910    | 79.1581                         | 0.00          |
| 19/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 75        | 0                             | 75        | 0                               | 0.00          |
| 19/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 157       | 0                             | 157       | 0                               | 0.00          |
| 19/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 8         | 0                             | 8         | 0                               | 0.00          |
| 19/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 431.07    | 429.0010                      | 431.0670  | 429.0010                        | 13.00         |
| 20/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 437.16    | 435.0720                      | 437.1600  | 435.0720                        | 0.00          |
| 20/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 391.14    | 389.4110                      | 391.1350  | 389.4110                        | 819.00        |
| 20/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 396.66    | 394.9210                      | 396.6640  | 394.9210                        | 198.00        |
| 20/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 20/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | CAAW On 20-April-12     |        |              | Any day expiry     | 7.82      | 7.8445                        | 7.8207    | 7.8445                          | 0.00          |
| 20/04/2012 | CAAW On 20-April-12     | 8.10   | Call         | Any day expiry     | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | CAAW On 20-April-12     | 8.15   | Call         | Any day expiry     | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | CAAW On 20-April-12     | 8.05   | Call         | Any day expiry     | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | CAAW On 20-April-12     | 8.05   | Put          | Any day expiry     | 229       | 0                             | 229       | 0                               | 0.00          |
| 20/04/2012 | CAAW On 20-April-12     | 8.15   | Put          | Any day expiry     | 329       | 0                             | 329       | 0                               | 0.00          |
| 20/04/2012 | CAAW On 20-April-12     | 8.10   | Put          | Any day expiry     | 279       | 0                             | 279       | 0                               | 0.00          |
| 20/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.02      | 0.0309                        | 0.0186    | 0.0309                          | 12,500.00     |
| 20/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.10      | 0.1159                        | 0.1029    | 0.1159                          | 5,670.00      |
| 20/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.24      | 0.2350                        | 0.2418    | 0.2350                          | 8,000.00      |
| 20/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0107                        | 0.0110    | 0.0107                          | 8,000.00      |
| 20/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.21      | 0.2063                        | 0.2139    | 0.2063                          | 0.00          |
| 20/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0043                        | 0.0042    | 0.0043                          | 16,000.00     |
| 20/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.38      | 6.3970                        | 6.3767    | 6.3970                          | 500.00        |
| 20/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 15        | 0                             | 15        | 0                               | 0.00          |
| 20/04/2012 | DAAE On 30-April-12     | 6.45   | Call         | Any day expiry     | 25        | 0                             | 25        | 0                               | 0.00          |
| 20/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 9         | 0                             | 9         | 0                               | 0.00          |
| 20/04/2012 | DAAE On 30-April-12     | 6.55   | Put          | Any day expiry     | 182       | 0                             | 182       | 0                               | 0.00          |
| 20/04/2012 | DAAE On 30-April-12     | 6.45   | Put          | Any day expiry     | 98        | 0                             | 98        | 0                               | 0.00          |
| 20/04/2012 | DAAE On 30-April-12     | 6.50   | Put          | Any day expiry     | 138       | 0                             | 138       | 0                               | 0.00          |
| 20/04/2012 | DAAF On 30-April-12     |        |              | Any day expiry     | 8.09      | 8.1084                        | 8.0928    | 8.1084                          | 0.00          |
| 20/04/2012 | DAAF On 30-April-12     | 8.00   | Call         | Any day expiry     | 118       | 0                             | 118       | 0                               | 0.00          |
| 20/04/2012 | DAAF On 30-April-12     | 8.05   | Call         | Any day expiry     | 81        | 0                             | 81        | 0                               | 0.00          |
| 20/04/2012 | DAAF On 30-April-12     | 7.95   | Call         | Any day expiry     | 159       | 0                             | 159       | 0                               | 0.00          |
| 20/04/2012 | DAAF On 30-April-12     | 7.95   | Put          | Any day expiry     | 16        | 0                             | 16        | 0                               | 0.00          |
| 20/04/2012 | DAAF On 30-April-12     | 8.05   | Put          | Any day expiry     | 38        | 0                             | 38        | 0                               | 0.00          |
| 20/04/2012 | DAAF On 30-April-12     | 8.00   | Put          | Any day expiry     | 25        | 0                             | 25        | 0                               | 0.00          |
| 20/04/2012 | DAAG On 30-April-12     |        |              | Any day expiry     | 7.80      | 7.8474                        | 7.8043    | 7.8474                          | 500.00        |
| 20/04/2012 | DAAG On 30-April-12     | 7.95   | Call         | Any day expiry     | 28        | 0                             | 28        | 0                               | 0.00          |
| 20/04/2012 | DAAG On 30-April-12     | 8.00   | Call         | Any day expiry     | 20        | 0                             | 20        | 0                               | 0.00          |
| 20/04/2012 | DAAG On 30-April-12     | 7.90   | Call         | Any day expiry     | 38        | 0                             | 38        | 0                               | 0.00          |
| 20/04/2012 | DAAG On 30-April-12     | 7.90   | Put          | Any day expiry     | 134       | 0                             | 134       | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | DAAG On 30-April-12     | 8.00   | Put          | Any day expiry         | 216       | 0                             | 216       | 0                               | 0.00          |
| 20/04/2012 | DAAG On 30-April-12     | 7.95   | Put          | Any day expiry         | 174       | 0                             | 174       | 0                               | 0.00          |
| 20/04/2012 | GOVI On 03-May-12       |        |              | GOVI                   | 391.95    | 390.2760                      | 391.9520  | 390.2760                        | 205.00        |
| 20/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI                   | 99520     | 8                             | 99520     | 8                               | 0.00          |
| 20/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI                   | 99420     | 8                             | 99420     | 8                               | 0.00          |
| 20/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI                   | 99620     | 8                             | 99620     | 8                               | 0.00          |
| 20/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 397.49    | 395.7990                      | 397.4920  | 395.7990                        | 26.00         |
| 20/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 74920     | 6                             | 74920     | 6                               | 0.00          |
| 20/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 74820     | 6                             | 74820     | 6                               | 0.00          |
| 20/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 75020     | 6                             | 75020     | 6                               | 0.00          |
| 20/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 20/04/2012 | IGOV On 03-May-12       |        |              | Index Future           | 173.92    | 173.8580                      | 173.9170  | 173.8580                        | 563.00        |
| 20/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 176.38    | 176.3190                      | 176.3760  | 176.3190                        | 0.00          |
| 20/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 471.00    | 470.9960                      | 470.9960  | 470.9960                        | 0.00          |
| 20/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 477.69    | 477.6890                      | 477.6890  | 477.6890                        | 169.00        |
| 20/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 20/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 20/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 20/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 20/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 20/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 20/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 20/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 2,890.00      |
| 20/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3600                       | 5.6400    | 94.3600                         | 0.00          |
| 20/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.66      | 94.3300                       | 5.6600    | 94.3300                         | 0.00          |
| 20/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.67      | 94.3100                       | 5.6700    | 94.3100                         | 44,760.00     |
| 20/04/2012 | JBAF On 17-October-12   |        |              | Jibar Tradeable Future | 5.70      | 94.2800                       | 5.7000    | 94.2800                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.77      | 94.2200                       | 5.7700    | 94.2200                         | 840.00        |
| 20/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.93      | 94.0300                       | 5.9300    | 94.0300                         | 790.00        |
| 20/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.10      | 93.8500                       | 6.1000    | 93.8500                         | 500.00        |
| 20/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.29      | 93.6600                       | 6.2900    | 93.6600                         | 1,700.00      |
| 20/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.50      | 93.4500                       | 6.5000    | 93.4500                         | 1,500.00      |
| 20/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.71      | 93.2400                       | 6.7100    | 93.2400                         | 0.00          |
| 20/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.46      | 122.6718                      | 6.4560    | 122.6718                        | 12,719.00     |
| 20/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5833      | 6                             | 5833      | 6                               | 0.00          |
| 20/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5990      | 6                             | 5990      | 6                               | 0.00          |
| 20/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5675      | 5                             | 5675      | 5                               | 0.00          |
| 20/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 54        | 0                             | 54        | 0                               | 1,500.00      |
| 20/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 355       | 0                             | 355       | 0                               | 1,500.00      |
| 20/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 2953      | 3                             | 2953      | 3                               | 0.00          |
| 20/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 1007      | 1                             | 1007      | 1                               | 1,500.00      |
| 20/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 26        | 0                             | 26        | 0                               | 1,500.00      |
| 20/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 1         | 0                             | 1         | 0                               | 1,500.00      |
| 20/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 208       | 0                             | 208       | 0                               | 1,500.00      |
| 20/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 748       | 1                             | 748       | 1                               | 0.00          |
| 20/04/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.52      | 124.4083                      | 6.5230    | 124.4083                        | 108.00        |
| 20/04/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 4483      | 4                             | 4483      | 4                               | 0.00          |
| 20/04/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 4628      | 4                             | 4628      | 4                               | 0.00          |
| 20/04/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 4337      | 4                             | 4337      | 4                               | 0.00          |
| 20/04/2012 | R157 On 02-August-12    | 7.95   | Put          | Bond Future            | 13        | 0                             | 13        | 0                               | 0.00          |
| 20/04/2012 | R157 On 02-August-12    | 8.05   | Put          | Bond Future            | 9         | 0                             | 9         | 0                               | 0.00          |
| 20/04/2012 | R157 On 02-August-12    | 8.00   | Put          | Bond Future            | 11        | 0                             | 11        | 0                               | 0.00          |
| 20/04/2012 | R157 On 01-November-12  |        |              | Bond Future            | 6.56      | 119.5073                      | 6.5600    | 119.5073                        | 0.00          |
| 20/04/2012 | R157 On 01-November-12  | 7.00   | Call         | Bond Future            | 1866      | 2                             | 1866      | 2                               | 0.00          |
| 20/04/2012 | R157 On 01-November-12  | 6.95   | Call         | Bond Future            | 1770      | 2                             | 1770      | 2                               | 0.00          |
| 20/04/2012 | R157 On 01-November-12  | 7.05   | Call         | Bond Future            | 1964      | 2                             | 1964      | 2                               | 0.00          |
| 20/04/2012 | R157 On 01-November-12  | 7.05   | Put          | Bond Future            | 577       | 1                             | 577       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 664       | 1                             | 664       | 1                               | 0.00          |
| 20/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 620       | 1                             | 620       | 1                               | 0.00          |
| 20/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.59      | 121.5332                      | 6.5940    | 121.5332                        | 0.00          |
| 20/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1497      | 1                             | 1497      | 1                               | 0.00          |
| 20/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1572      | 1                             | 1572      | 1                               | 0.00          |
| 20/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1425      | 1                             | 1425      | 1                               | 0.00          |
| 20/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1152      | 1                             | 1152      | 1                               | 0.00          |
| 20/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1042      | 1                             | 1042      | 1                               | 0.00          |
| 20/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1095      | 1                             | 1095      | 1                               | 0.00          |
| 20/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.10      | 123.5752                      | 8.0960    | 123.5752                        | 30,990.00     |
| 20/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 8328      | 8                             | 8328      | 8                               | 0.00          |
| 20/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8763      | 8                             | 8763      | 8                               | 0.00          |
| 20/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7891      | 7                             | 7891      | 7                               | 0.00          |
| 20/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 457       | 0                             | 457       | 0                               | 2,250.00      |
| 20/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 7013      | 6                             | 7013      | 6                               | 0.00          |
| 20/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 1749      | 1                             | 1749      | 1                               | 750.00        |
| 20/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3969      | 3                             | 3969      | 3                               | 0.00          |
| 20/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 142       | 0                             | 142       | 0                               | 750.00        |
| 20/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 2,250.00      |
| 20/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 747       | 1                             | 747       | 1                               | 0.00          |
| 20/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 20/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 2379      | 3                             | 2379      | 3                               | 0.00          |
| 20/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 20/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.17      | 120.0294                      | 8.1700    | 120.0294                        | 790.00        |
| 20/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6803      | 6                             | 6803      | 6                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 7135      | 7                             | 7135      | 7                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6477      | 6                             | 6477      | 6                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 3846      | 3                             | 3846      | 3                               | 8,750.00      |
| 20/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 6221      | 6                             | 6221      | 6                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1813      | 2                             | 1813      | 2                               | 43.00         |
| 20/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6869      | 6                             | 6869      | 6                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 2697      | 2                             | 2697      | 2                               | 199.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 8507      | 8                             | 8507      | 8                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1510      | 1                             | 1510      | 1                               | 276.00        |
| 20/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 5805      | 6                             | 5805      | 6                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 972       | 1                             | 972       | 1                               | 199.00        |
| 20/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 1441      | 2                             | 1441      | 2                               | 43.00         |
| 20/04/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 4329      | 5                             | 4329      | 5                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 1688      | 2                             | 1688      | 2                               | 276.00        |
| 20/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 6504      | 7                             | 6504      | 7                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 1585      | 2                             | 1585      | 2                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 3089      | 3                             | 3089      | 3                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 1352      | 2                             | 1352      | 2                               | 0.00          |
| 20/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 1464      | 2                             | 1464      | 2                               | 0.00          |
| 20/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.23      | 121.8734                      | 8.2320    | 121.8734                        | 0.00          |
| 20/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7797      | 7                             | 7797      | 7                               | 0.00          |
| 20/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 8087      | 8                             | 8087      | 8                               | 0.00          |
| 20/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7511      | 7                             | 7511      | 7                               | 0.00          |
| 20/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 3251      | 4                             | 3251      | 4                               | 0.00          |
| 20/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 2946      | 3                             | 2946      | 3                               | 0.00          |
| 20/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 3095      | 3                             | 3095      | 3                               | 0.00          |
| 20/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.30      | 118.6381                      | 8.2980    | 118.6381                        | 0.00          |
| 20/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6883      | 6                             | 6883      | 6                               | 0.00          |
| 20/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6640      | 6                             | 6640      | 6                               | 0.00          |
| 20/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 7138      | 7                             | 7138      | 7                               | 0.00          |
| 20/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 4861      | 5                             | 4861      | 5                               | 0.00          |
| 20/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 5259      | 6                             | 5259      | 6                               | 0.00          |
| 20/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 5052      | 5                             | 5052      | 5                               | 0.00          |
| 20/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.62    | 215.7143                      | 215.6208  | 215.7143                        | 0.00          |
| 20/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 621       | 1                             | 621       | 1                               | 0.00          |
| 20/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 571       | 1                             | 571       | 1                               | 0.00          |
| 20/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 671       | 1                             | 671       | 1                               | 0.00          |
| 20/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R189 On 02-August-12 |        |              | Bond Future | 218.67    | 218.7668                      | 218.6690  | 218.7668                        | 44.00         |
| 20/04/2012 | R189 On 02-August-12 | 218.00 | Call         | Bond Future | 669       | 1                             | 669       | 1                               | 0.00          |
| 20/04/2012 | R189 On 02-August-12 | 218.05 | Call         | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 20/04/2012 | R189 On 02-August-12 | 217.95 | Call         | Bond Future | 719       | 1                             | 719       | 1                               | 0.00          |
| 20/04/2012 | R189 On 02-August-12 | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R189 On 02-August-12 | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R189 On 02-August-12 | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R197 On 03-May-12    |        |              | Bond Future | 259.48    | 259.9186                      | 259.4756  | 259.9186                        | 1,044.00      |
| 20/04/2012 | R197 On 03-May-12    | 251.00 | Call         | Bond Future | 8476      | 9                             | 8476      | 9                               | 0.00          |
| 20/04/2012 | R197 On 03-May-12    | 251.05 | Call         | Bond Future | 8426      | 9                             | 8426      | 9                               | 0.00          |
| 20/04/2012 | R197 On 03-May-12    | 250.95 | Call         | Bond Future | 8526      | 9                             | 8526      | 9                               | 0.00          |
| 20/04/2012 | R197 On 03-May-12    | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R197 On 03-May-12    | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R197 On 03-May-12    | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R197 On 02-August-12 |        |              | Bond Future | 257.95    | 258.4074                      | 257.9545  | 258.4074                        | 457.00        |
| 20/04/2012 | R197 On 02-August-12 | 257.00 | Call         | Bond Future | 954       | 1                             | 954       | 1                               | 0.00          |
| 20/04/2012 | R197 On 02-August-12 | 256.95 | Call         | Bond Future | 1004      | 1                             | 1004      | 1                               | 0.00          |
| 20/04/2012 | R197 On 02-August-12 | 257.05 | Call         | Bond Future | 904       | 1                             | 904       | 1                               | 0.00          |
| 20/04/2012 | R197 On 02-August-12 | 257.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R197 On 02-August-12 | 256.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R197 On 02-August-12 | 257.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R201 On 03-May-12    |        |              | Bond Future | 5.80      | 110.2253                      | 5.7990    | 110.2253                        | 1,845.00      |
| 20/04/2012 | R201 On 03-May-12    | 7.75   | Call         | Bond Future | 4752      | 5                             | 4752      | 5                               | 0.00          |
| 20/04/2012 | R201 On 03-May-12    | 7.80   | Call         | Bond Future | 4870      | 5                             | 4870      | 5                               | 0.00          |
| 20/04/2012 | R201 On 03-May-12    | 7.70   | Call         | Bond Future | 4633      | 4                             | 4633      | 4                               | 0.00          |
| 20/04/2012 | R201 On 03-May-12    | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R201 On 03-May-12    | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R201 On 03-May-12    | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R201 On 02-August-12 |        |              | Bond Future | 5.81      | 107.3770                      | 5.8070    | 107.3770                        | 37.00         |
| 20/04/2012 | R201 On 02-August-12 | 7.50   | Call         | Bond Future | 3767      | 4                             | 3767      | 4                               | 0.00          |
| 20/04/2012 | R201 On 02-August-12 | 7.55   | Call         | Bond Future | 3876      | 4                             | 3876      | 4                               | 0.00          |
| 20/04/2012 | R201 On 02-August-12 | 7.45   | Call         | Bond Future | 3659      | 3                             | 3659      | 3                               | 0.00          |
| 20/04/2012 | R201 On 02-August-12 | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.76      | 109.0235                      | 5.7580    | 109.0235                        | 0.00          |
| 20/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1728      | 2                             | 1728      | 2                               | 0.00          |
| 20/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1648      | 2                             | 1648      | 2                               | 0.00          |
| 20/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1810      | 2                             | 1810      | 2                               | 0.00          |
| 20/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 204       | 0                             | 204       | 0                               | 0.00          |
| 20/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 20/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 20/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.67      | 106.4568                      | 5.6670    | 106.4568                        | 0.00          |
| 20/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1444      | 1                             | 1444      | 1                               | 0.00          |
| 20/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1508      | 1                             | 1508      | 1                               | 0.00          |
| 20/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1381      | 1                             | 1381      | 1                               | 0.00          |
| 20/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 427       | 0                             | 427       | 0                               | 0.00          |
| 20/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 377       | 0                             | 377       | 0                               | 0.00          |
| 20/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 402       | 0                             | 402       | 0                               | 0.00          |
| 20/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 191.61    | 191.5918                      | 191.6119  | 191.5918                        | 37,085.00     |
| 20/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 1612      | 2                             | 1612      | 2                               | 0.00          |
| 20/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 1662      | 2                             | 1662      | 2                               | 0.00          |
| 20/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 1562      | 2                             | 1562      | 2                               | 0.00          |
| 20/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.02      | 106.2304                      | 7.0160    | 106.2304                        | 3,653.00      |
| 20/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 7534      | 7                             | 7534      | 7                               | 0.00          |
| 20/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7741      | 7                             | 7741      | 7                               | 0.00          |
| 20/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 7326      | 7                             | 7326      | 7                               | 0.00          |
| 20/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 429       | 0                             | 429       | 0                               | 4,200.00      |
| 20/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 832       | 1                             | 832       | 1                               | 1,400.00      |
| 20/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1976      | 2                             | 1976      | 2                               | 0.00          |
| 20/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 3492      | 3                             | 3492      | 3                               | 0.00          |
| 20/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 4,200.00      |
| 20/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 20/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 502       | 1                             | 502       | 1                               | 0.00          |
| 20/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.09      | 107.7328                      | 7.0910    | 107.7328                        | 71.00         |
| 20/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5985      | 6                             | 5985      | 6                               | 0.00          |
| 20/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5793      | 5                             | 5793      | 5                               | 0.00          |
| 20/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 6178      | 6                             | 6178      | 6                               | 0.00          |
| 20/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 62        | 0                             | 62        | 0                               | 0.00          |
| 20/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 20/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 20/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.15      | 105.2236                      | 7.1490    | 105.2236                        | 0.00          |
| 20/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3436      | 3                             | 3436      | 3                               | 0.00          |
| 20/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3581      | 3                             | 3581      | 3                               | 0.00          |
| 20/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3295      | 3                             | 3295      | 3                               | 0.00          |
| 20/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1036      | 1                             | 1036      | 1                               | 0.00          |
| 20/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 20/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 976       | 1                             | 976       | 1                               | 0.00          |
| 20/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.21      | 107.0074                      | 7.2110    | 107.0074                        | 0.00          |
| 20/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 20/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1087      | 1                             | 1087      | 1                               | 0.00          |
| 20/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 962       | 1                             | 962       | 1                               | 0.00          |
| 20/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 4015      | 4                             | 4015      | 4                               | 0.00          |
| 20/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 3733      | 4                             | 3733      | 4                               | 0.00          |
| 20/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 3872      | 4                             | 3872      | 4                               | 0.00          |
| 20/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.32      | 106.1527                      | 7.3170    | 106.1527                        | 3,658.00      |
| 20/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 7246      | 7                             | 7246      | 7                               | 0.00          |
| 20/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 7487      | 7                             | 7487      | 7                               | 0.00          |
| 20/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 7004      | 7                             | 7004      | 7                               | 0.00          |
| 20/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 79        | 0                             | 79        | 0                               | 550.00        |
| 20/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 2296      | 2                             | 2296      | 2                               | 0.00          |
| 20/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 550.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 1772      | 2                             | 1772      | 2                               | 0.00          |
| 20/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.40      | 103.6264                      | 7.3970    | 103.6264                        | 99.00         |
| 20/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5670      | 5                             | 5670      | 5                               | 0.00          |
| 20/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5883      | 6                             | 5883      | 6                               | 0.00          |
| 20/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5456      | 5                             | 5456      | 5                               | 0.00          |
| 20/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 251       | 0                             | 251       | 0                               | 0.00          |
| 20/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 201       | 0                             | 201       | 0                               | 0.00          |
| 20/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 227       | 0                             | 227       | 0                               | 0.00          |
| 20/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.46      | 105.2159                      | 7.4590    | 105.2159                        | 0.00          |
| 20/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3985      | 4                             | 3985      | 4                               | 0.00          |
| 20/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3823      | 4                             | 3823      | 4                               | 0.00          |
| 20/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 4149      | 4                             | 4149      | 4                               | 0.00          |
| 20/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 1289      | 1                             | 1289      | 1                               | 0.00          |
| 20/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 1440      | 2                             | 1440      | 2                               | 0.00          |
| 20/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 1363      | 2                             | 1363      | 2                               | 0.00          |
| 20/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.52      | 102.9646                      | 7.5240    | 102.9646                        | 0.00          |
| 20/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 4070      | 4                             | 4070      | 4                               | 0.00          |
| 20/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3922      | 4                             | 3922      | 4                               | 0.00          |
| 20/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4220      | 4                             | 4220      | 4                               | 0.00          |
| 20/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 1768      | 2                             | 1768      | 2                               | 0.00          |
| 20/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 1931      | 2                             | 1931      | 2                               | 0.00          |
| 20/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 1848      | 2                             | 1848      | 2                               | 0.00          |
| 20/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.57      | 105.3014                      | 5.5660    | 105.3014                        | 1,000.00      |
| 20/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 3077      | 3                             | 3077      | 3                               | 0.00          |
| 20/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2999      | 3                             | 2999      | 3                               | 0.00          |
| 20/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 3155      | 3                             | 3155      | 3                               | 0.00          |
| 20/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.54      | 103.0291                      | 5.5390    | 103.0291                        | 18.00         |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2340      | 2                             | 2340      | 2                               | 0.00          |
| 20/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2273      | 2                             | 2273      | 2                               | 0.00          |
| 20/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2408      | 2                             | 2408      | 2                               | 0.00          |
| 20/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.39      | 104.6075                      | 5.3900    | 104.6075                        | 0.00          |
| 20/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 822       | 1                             | 822       | 1                               | 0.00          |
| 20/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 868       | 1                             | 868       | 1                               | 0.00          |
| 20/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 777       | 1                             | 777       | 1                               | 0.00          |
| 20/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 20/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 107       | 0                             | 107       | 0                               | 0.00          |
| 20/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 118       | 0                             | 118       | 0                               | 0.00          |
| 20/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.10      | 102.6136                      | 5.0990    | 102.6136                        | 0.00          |
| 20/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 921       | 1                             | 921       | 1                               | 0.00          |
| 20/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 958       | 1                             | 958       | 1                               | 0.00          |
| 20/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 885       | 1                             | 885       | 1                               | 0.00          |
| 20/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 118       | 0                             | 118       | 0                               | 0.00          |
| 20/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 20/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 110       | 0                             | 110       | 0                               | 0.00          |
| 20/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.52      | 100.2792                      | 7.5170    | 100.2792                        | 21,396.00     |
| 20/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6732      | 6                             | 6732      | 6                               | 0.00          |
| 20/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6993      | 7                             | 6993      | 7                               | 0.00          |
| 20/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6471      | 6                             | 6471      | 6                               | 0.00          |
| 20/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 457       | 0                             | 457       | 0                               | 2,400.00      |
| 20/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 4346      | 4                             | 4346      | 4                               | 0.00          |
| 20/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 1081      | 1                             | 1081      | 1                               | 800.00        |
| 20/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2739      | 2                             | 2739      | 2                               | 0.00          |
| 20/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 31        | 0                             | 31        | 0                               | 800.00        |
| 20/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 2,400.00      |
| 20/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 326       | 1                             | 326       | 1                               | 0.00          |
| 20/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 840       | 1                             | 840       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.60      | 110.2648                      | 7.5970    | 110.2648                        | 210.00        |
| 20/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6372      | 18                            | 6372      | 18                              | 0.00          |
| 20/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6601      | 18                            | 6601      | 18                              | 0.00          |
| 20/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 6142      | 18                            | 6142      | 18                              | 0.00          |
| 20/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 265       | 0                             | 265       | 0                               | 0.00          |
| 20/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 213       | 0                             | 213       | 0                               | 0.00          |
| 20/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 239       | 0                             | 239       | 0                               | 0.00          |
| 20/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.66      | 99.5660                       | 7.6580    | 99.5660                         | 0.00          |
| 20/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4574      | 4                             | 4574      | 4                               | 0.00          |
| 20/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4396      | 4                             | 4396      | 4                               | 0.00          |
| 20/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4754      | 4                             | 4754      | 4                               | 0.00          |
| 20/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 1376      | 2                             | 1376      | 2                               | 0.00          |
| 20/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 1534      | 2                             | 1534      | 2                               | 0.00          |
| 20/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 1454      | 2                             | 1454      | 2                               | 0.00          |
| 20/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.72      | 97.6107                       | 7.7230    | 97.6107                         | 0.00          |
| 20/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4730      | 4                             | 4730      | 4                               | 0.00          |
| 20/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4567      | 4                             | 4567      | 4                               | 0.00          |
| 20/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4895      | 5                             | 4895      | 5                               | 0.00          |
| 20/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 1948      | 2                             | 1948      | 2                               | 0.00          |
| 20/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 2123      | 2                             | 2123      | 2                               | 0.00          |
| 20/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2034      | 2                             | 2034      | 2                               | 0.00          |
| 20/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.62      | 94.6708                       | 7.6160    | 94.6708                         | 10,014.00     |
| 20/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 8055      | 8                             | 8055      | 8                               | 0.00          |
| 20/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 8329      | 8                             | 8329      | 8                               | 0.00          |
| 20/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7780      | 7                             | 7780      | 7                               | 0.00          |
| 20/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 399       | 0                             | 399       | 0                               | 3,000.00      |
| 20/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 4390      | 4                             | 4390      | 4                               | 0.00          |
| 20/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 990       | 1                             | 990       | 1                               | 1,000.00      |
| 20/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2681      | 2                             | 2681      | 2                               | 0.00          |
| 20/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 1,000.00      |
| 20/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 475       | 1                             | 475       | 1                               | 0.00          |
| 20/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 1116      | 1                             | 1116      | 1                               | 0.00          |
| 20/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.69      | 96.0108                       | 7.6890    | 96.0108                         | 336.00        |
| 20/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6445      | 6                             | 6445      | 6                               | 0.00          |
| 20/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 6203      | 6                             | 6203      | 6                               | 0.00          |
| 20/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6686      | 6                             | 6686      | 6                               | 0.00          |
| 20/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 303       | 0                             | 303       | 0                               | 0.00          |
| 20/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 372       | 0                             | 372       | 0                               | 0.00          |
| 20/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 338       | 0                             | 338       | 0                               | 0.00          |
| 20/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.75      | 94.0841                       | 7.7490    | 94.0841                         | 0.00          |
| 20/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4676      | 4                             | 4676      | 4                               | 0.00          |
| 20/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4864      | 5                             | 4864      | 5                               | 0.00          |
| 20/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4491      | 4                             | 4491      | 4                               | 0.00          |
| 20/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 1895      | 2                             | 1895      | 2                               | 0.00          |
| 20/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 1705      | 2                             | 1705      | 2                               | 0.00          |
| 20/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 1798      | 2                             | 1798      | 2                               | 0.00          |
| 20/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.81      | 95.6767                       | 7.8120    | 95.6767                         | 0.00          |
| 20/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 4027      | 4                             | 4027      | 4                               | 0.00          |
| 20/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 4188      | 4                             | 4188      | 4                               | 0.00          |
| 20/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3873      | 4                             | 3873      | 4                               | 0.00          |
| 20/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 3090      | 3                             | 3090      | 3                               | 0.00          |
| 20/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 2844      | 3                             | 2844      | 3                               | 0.00          |
| 20/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 2963      | 3                             | 2963      | 3                               | 0.00          |
| 20/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.61      | 76.3500                       | 8.6100    | 76.3500                         | 3,060.00      |
| 20/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 3233      | 3                             | 3233      | 3                               | 0.00          |
| 20/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 3572      | 3                             | 3572      | 3                               | 0.00          |
| 20/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2902      | 2                             | 2902      | 2                               | 0.00          |
| 20/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 211       | 0                             | 211       | 0                               | 0.00          |
| 20/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 118       | 0                             | 118       | 0                               | 0.00          |
| 20/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 158       | 0                             | 158       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.68      | 77.4278                       | 8.6770    | 77.4278                         | 0.00          |
| 20/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5786      | 5                             | 5786      | 5                               | 0.00          |
| 20/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 6050      | 6                             | 6050      | 6                               | 0.00          |
| 20/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 5525      | 5                             | 5525      | 5                               | 0.00          |
| 20/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 1499      | 2                             | 1499      | 2                               | 0.00          |
| 20/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1293      | 1                             | 1293      | 1                               | 0.00          |
| 20/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1393      | 2                             | 1393      | 2                               | 0.00          |
| 20/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.74      | 75.4710                       | 8.7360    | 75.4710                         | 0.00          |
| 20/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5654      | 5                             | 5654      | 5                               | 0.00          |
| 20/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 5437      | 5                             | 5437      | 5                               | 0.00          |
| 20/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5874      | 6                             | 5874      | 6                               | 0.00          |
| 20/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 3443      | 4                             | 3443      | 4                               | 0.00          |
| 20/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 3766      | 4                             | 3766      | 4                               | 0.00          |
| 20/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 3602      | 4                             | 3602      | 4                               | 0.00          |
| 20/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.80      | 76.7509                       | 8.7970    | 76.7509                         | 0.00          |
| 20/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 6261      | 6                             | 6261      | 6                               | 0.00          |
| 20/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 6054      | 6                             | 6054      | 6                               | 0.00          |
| 20/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 6470      | 6                             | 6470      | 6                               | 0.00          |
| 20/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 4525      | 5                             | 4525      | 5                               | 0.00          |
| 20/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 4868      | 5                             | 4868      | 5                               | 0.00          |
| 20/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 4694      | 5                             | 4694      | 5                               | 0.00          |
| 20/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 142.48    | 141.9091                      | 142.4813  | 141.9091                        | 925.00        |
| 20/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 3481      | 3                             | 3481      | 3                               | 0.00          |
| 20/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 3431      | 3                             | 3431      | 3                               | 0.00          |
| 20/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 3531      | 3                             | 3531      | 3                               | 0.00          |
| 20/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R210 On 02-August-12   |        |              | Bond Future | 144.50    | 143.9173                      | 144.4954  | 143.9173                        | 80.00         |
| 20/04/2012 | R210 On 02-August-12   | 143.00 | Call         | Bond Future | 1495      | 1                             | 1495      | 1                               | 0.00          |
| 20/04/2012 | R210 On 02-August-12   | 143.05 | Call         | Bond Future | 1445      | 1                             | 1445      | 1                               | 0.00          |
| 20/04/2012 | R210 On 02-August-12   | 142.95 | Call         | Bond Future | 1545      | 1                             | 1545      | 1                               | 0.00          |
| 20/04/2012 | R210 On 02-August-12   | 142.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R210 On 02-August-12 | 143.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R210 On 02-August-12 | 143.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R211 On 03-May-12    |        |              | Bond Future | 119.56    | 119.4965                      | 119.5576  | 119.4965                        | 480.00        |
| 20/04/2012 | R211 On 03-May-12    | 118.20 | Call         | Bond Future | 1358      | 1                             | 1358      | 1                               | 0.00          |
| 20/04/2012 | R211 On 03-May-12    | 118.15 | Call         | Bond Future | 1408      | 1                             | 1408      | 1                               | 0.00          |
| 20/04/2012 | R211 On 03-May-12    | 118.25 | Call         | Bond Future | 1308      | 1                             | 1308      | 1                               | 0.00          |
| 20/04/2012 | R211 On 03-May-12    | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R211 On 03-May-12    | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R211 On 03-May-12    | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R211 On 02-August-12 |        |              | Bond Future | 119.85    | 119.7906                      | 119.8509  | 119.7906                        | 0.00          |
| 20/04/2012 | R211 On 02-August-12 | 120.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R211 On 02-August-12 | 119.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R211 On 02-August-12 | 120.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R211 On 02-August-12 | 120.05 | Put          | Bond Future | 199       | 0                             | 199       | 0                               | 0.00          |
| 20/04/2012 | R211 On 02-August-12 | 119.95 | Put          | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 20/04/2012 | R211 On 02-August-12 | 120.00 | Put          | Bond Future | 149       | 0                             | 149       | 0                               | 0.00          |
| 20/04/2012 | R212 On 03-May-12    |        |              | Bond Future | 118.68    | 118.3158                      | 118.6819  | 118.3158                        | 2,902.00      |
| 20/04/2012 | R212 On 03-May-12    | 115.30 | Call         | Bond Future | 3382      | 3                             | 3382      | 3                               | 0.00          |
| 20/04/2012 | R212 On 03-May-12    | 115.35 | Call         | Bond Future | 3332      | 3                             | 3332      | 3                               | 0.00          |
| 20/04/2012 | R212 On 03-May-12    | 115.25 | Call         | Bond Future | 3432      | 3                             | 3432      | 3                               | 0.00          |
| 20/04/2012 | R212 On 03-May-12    | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R212 On 03-May-12    | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R212 On 03-May-12    | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R212 On 02-August-12 |        |              | Bond Future | 118.83    | 118.4568                      | 118.8264  | 118.4568                        | 30.00         |
| 20/04/2012 | R212 On 02-August-12 | 118.00 | Call         | Bond Future | 826       | 0                             | 826       | 0                               | 0.00          |
| 20/04/2012 | R212 On 02-August-12 | 118.05 | Call         | Bond Future | 776       | 0                             | 776       | 0                               | 0.00          |
| 20/04/2012 | R212 On 02-August-12 | 117.95 | Call         | Bond Future | 876       | 1                             | 876       | 1                               | 0.00          |
| 20/04/2012 | R212 On 02-August-12 | 117.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R212 On 02-August-12 | 118.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R212 On 02-August-12 | 118.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R213 On 03-May-12    |        |              | Bond Future | 8.46      | 87.0476                       | 8.4600    | 87.0476                         | 4,435.00      |
| 20/04/2012 | R213 On 03-May-12    | 9.25   | Call         | Bond Future | 6270      | 6                             | 6270      | 6                               | 0.00          |
| 20/04/2012 | R213 On 03-May-12    | 9.20   | Call         | Bond Future | 5900      | 5                             | 5900      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 6640      | 6                             | 6640      | 6                               | 0.00          |
| 20/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 20/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 20/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 20/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.53      | 88.2809                       | 8.5280    | 88.2809                         | 13.00         |
| 20/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6755      | 6                             | 6755      | 6                               | 0.00          |
| 20/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 7044      | 7                             | 7044      | 7                               | 0.00          |
| 20/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 6469      | 6                             | 6469      | 6                               | 0.00          |
| 20/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 1174      | 1                             | 1174      | 1                               | 0.00          |
| 20/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1002      | 1                             | 1002      | 1                               | 0.00          |
| 20/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 1085      | 1                             | 1085      | 1                               | 0.00          |
| 20/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.59      | 86.0947                       | 8.5900    | 86.0947                         | 0.00          |
| 20/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 6388      | 6                             | 6388      | 6                               | 0.00          |
| 20/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6628      | 6                             | 6628      | 6                               | 0.00          |
| 20/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 6153      | 6                             | 6153      | 6                               | 0.00          |
| 20/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 3291      | 4                             | 3291      | 4                               | 0.00          |
| 20/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 2996      | 3                             | 2996      | 3                               | 0.00          |
| 20/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 3140      | 3                             | 3140      | 3                               | 0.00          |
| 20/04/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.66      | 87.5527                       | 8.6560    | 87.5527                         | 0.00          |
| 20/04/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 6916      | 7                             | 6916      | 7                               | 0.00          |
| 20/04/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 7142      | 7                             | 7142      | 7                               | 0.00          |
| 20/04/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 6693      | 6                             | 6693      | 6                               | 0.00          |
| 20/04/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 4378      | 5                             | 4378      | 5                               | 0.00          |
| 20/04/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 4061      | 4                             | 4061      | 4                               | 0.00          |
| 20/04/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 4217      | 4                             | 4217      | 4                               | 0.00          |
| 20/04/2012 | R214 On 03-May-12      |        |              | Bond Future | 8.66      | 77.8897                       | 8.6590    | 77.8897                         | 1,530.00      |
| 20/04/2012 | R214 On 03-May-12      | 8.80   | Call         | Bond Future | 1185      | 1                             | 1185      | 1                               | 0.00          |
| 20/04/2012 | R214 On 03-May-12      | 8.79   | Call         | Bond Future | 1102      | 1                             | 1102      | 1                               | 0.00          |
| 20/04/2012 | R214 On 03-May-12      | 8.81   | Call         | Bond Future | 1268      | 1                             | 1268      | 1                               | 0.00          |
| 20/04/2012 | R214 On 03-May-12      | 8.81   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R214 On 03-May-12      | 8.79   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R214 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R214 On 02-August-12   |        |              | Bond Future | 8.72      | 78.9917                       | 8.7240    | 78.9917                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 634       | 0                             | 634       | 0                               | 0.00          |
| 20/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 717       | 0                             | 717       | 0                               | 0.00          |
| 20/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 551       | 0                             | 551       | 0                               | 0.00          |
| 20/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 429.17    | 431.0670                      | 429.1650  | 431.0670                        | 13.00         |
| 23/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 435.22    | 437.1600                      | 435.2190  | 437.1600                        | 0.00          |
| 23/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 389.47    | 391.1350                      | 389.4690  | 391.1350                        | 819.00        |
| 23/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 394.96    | 396.6640                      | 394.9630  | 396.6640                        | 198.00        |
| 23/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C189 On 01-April-13     |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 23/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.02      | 0.0186                        | 0.0211    | 0.0186                          | 12,500.00     |
| 23/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.12      | 0.1029                        | 0.1195    | 0.1029                          | 5,670.00      |
| 23/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.24      | 0.2418                        | 0.2359    | 0.2418                          | 8,000.00      |
| 23/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0110                        | 0.0078    | 0.0110                          | 8,000.00      |
| 23/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.17      | 0.2139                        | 0.1701    | 0.2139                          | 0.00          |
| 23/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0042                        | 0.0031    | 0.0042                          | 16,000.00     |
| 23/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 23/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.38      | 6.3767                        | 6.3781    | 6.3767                          | 500.00        |
| 23/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 14        | 0                             | 14        | 0                               | 0.00          |
| 23/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 8         | 0                             | 8         | 0                               | 0.00          |
| 23/04/2012 | DAAE On 30-April-12     | 6.45   | Call         | Any day expiry     | 23        | 0                             | 23        | 0                               | 0.00          |
| 23/04/2012 | DAAE On 30-April-12     | 6.37   | Call         | Any day expiry     | 52        | 0                             | 52        | 0                               | 2,000.00      |
| 23/04/2012 | DAAE On 30-April-12     | 6.45   | Put          | Any day expiry     | 95        | 0                             | 95        | 0                               | 0.00          |
| 23/04/2012 | DAAE On 30-April-12     | 6.37   | Put          | Any day expiry     | 44        | 0                             | 44        | 0                               | 0.00          |
| 23/04/2012 | DAAE On 30-April-12     | 6.55   | Put          | Any day expiry     | 180       | 0                             | 180       | 0                               | 0.00          |
| 23/04/2012 | DAAE On 30-April-12     | 6.50   | Put          | Any day expiry     | 136       | 0                             | 136       | 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 |
|------------|-----------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | DAAF On 30-April-12   |        |              | Any day expiry | 8.09      | 8.0928                        | 8.0934    | 8.0928                          | 0.00          |
| 23/04/2012 | DAAF On 30-April-12   | 8.00   | Call         | Any day expiry | 111       | 0                             | 111       | 0                               | 0.00          |
| 23/04/2012 | DAAF On 30-April-12   | 8.05   | Call         | Any day expiry | 73        | 0                             | 73        | 0                               | 0.00          |
| 23/04/2012 | DAAF On 30-April-12   | 7.95   | Call         | Any day expiry | 154       | 0                             | 154       | 0                               | 0.00          |
| 23/04/2012 | DAAF On 30-April-12   | 7.95   | Put          | Any day expiry | 11        | 0                             | 11        | 0                               | 0.00          |
| 23/04/2012 | DAAF On 30-April-12   | 8.05   | Put          | Any day expiry | 30        | 0                             | 30        | 0                               | 0.00          |
| 23/04/2012 | DAAF On 30-April-12   | 8.00   | Put          | Any day expiry | 18        | 0                             | 18        | 0                               | 0.00          |
| 23/04/2012 | DAAG On 30-April-12   |        |              | Any day expiry | 7.87      | 7.8043                        | 7.8711    | 7.8043                          | 500.00        |
| 23/04/2012 | DAAG On 30-April-12   | 7.95   | Call         | Any day expiry | 34        | 0                             | 34        | 0                               | 0.00          |
| 23/04/2012 | DAAG On 30-April-12   | 8.00   | Call         | Any day expiry | 23        | 0                             | 23        | 0                               | 0.00          |
| 23/04/2012 | DAAG On 30-April-12   | 7.90   | Call         | Any day expiry | 49        | 0                             | 49        | 0                               | 0.00          |
| 23/04/2012 | DAAG On 30-April-12   | 7.90   | Put          | Any day expiry | 78        | 0                             | 78        | 0                               | 0.00          |
| 23/04/2012 | DAAG On 30-April-12   | 8.00   | Put          | Any day expiry | 152       | 0                             | 152       | 0                               | 0.00          |
| 23/04/2012 | DAAG On 30-April-12   | 7.95   | Put          | Any day expiry | 113       | 0                             | 113       | 0                               | 0.00          |
| 23/04/2012 | GOVI On 03-May-12     |        |              | GOVI           | 390.39    | 391.9520                      | 390.3900  | 391.9520                        | 89.00         |
| 23/04/2012 | GOVI On 03-May-12     | 382.00 | Call         | GOVI           | 83900     | 10                            | 83900     | 10                              | 0.00          |
| 23/04/2012 | GOVI On 03-May-12     | 382.01 | Call         | GOVI           | 83800     | 10                            | 83800     | 10                              | 0.00          |
| 23/04/2012 | GOVI On 03-May-12     | 381.99 | Call         | GOVI           | 84000     | 10                            | 84000     | 10                              | 0.00          |
| 23/04/2012 | GOVI On 03-May-12     | 381.99 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | GOVI On 03-May-12     | 382.01 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | GOVI On 03-May-12     | 382.00 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | GOVI On 02-August-12  |        |              | GOVI           | 395.90    | 397.4920                      | 395.8960  | 397.4920                        | 142.00        |
| 23/04/2012 | GOVI On 02-August-12  | 390.00 | Call         | GOVI           | 58960     | 7                             | 58960     | 7                               | 0.00          |
| 23/04/2012 | GOVI On 02-August-12  | 390.01 | Call         | GOVI           | 58860     | 7                             | 58860     | 7                               | 0.00          |
| 23/04/2012 | GOVI On 02-August-12  | 389.99 | Call         | GOVI           | 59060     | 8                             | 59060     | 8                               | 0.00          |
| 23/04/2012 | GOVI On 02-August-12  | 389.99 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | GOVI On 02-August-12  | 390.01 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | GOVI On 02-August-12  | 390.00 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | GVIX On 01-January-29 |        |              | LIVE INDEX     | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 23/04/2012 | IGOV On 03-May-12     |        |              | Index Future   | 173.58    | 173.9170                      | 173.5810  | 173.9170                        | 431.00        |
| 23/04/2012 | IGOV On 02-August-12  |        |              | Index Future   | 176.03    | 176.3760                      | 176.0290  | 176.3760                        | 131.00        |
| 23/04/2012 | ILBI On 03-May-12     |        |              | Index Future   | 471.23    | 470.9960                      | 471.2340  | 470.9960                        | 0.00          |
| 23/04/2012 | ILBI On 02-August-12  |        |              | Index Future   | 477.93    | 477.6890                      | 477.9300  | 477.6890                        | 169.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 23/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 23/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 23/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 23/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 23/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 23/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.62      | 94.3900                       | 5.6200    | 94.3900                         | 0.00          |
| 23/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 2,890.00      |
| 23/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3600                       | 5.6400    | 94.3600                         | 0.00          |
| 23/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.66      | 94.3400                       | 5.6600    | 94.3400                         | 0.00          |
| 23/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.70      | 94.3300                       | 5.7000    | 94.3300                         | 44,760.00     |
| 23/04/2012 | JBAF On 17-October-12   |        |              | Jibar Tradeable Future | 5.72      | 94.3000                       | 5.7200    | 94.3000                         | 0.00          |
| 23/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.80      | 94.2300                       | 5.8000    | 94.2300                         | 840.00        |
| 23/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.96      | 94.0700                       | 5.9600    | 94.0700                         | 790.00        |
| 23/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.13      | 93.9000                       | 6.1300    | 93.9000                         | 500.00        |
| 23/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.32      | 93.7100                       | 6.3200    | 93.7100                         | 1,700.00      |
| 23/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.52      | 93.5000                       | 6.5200    | 93.5000                         | 1,500.00      |
| 23/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.73      | 93.2900                       | 6.7300    | 93.2900                         | 0.00          |
| 23/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.53      | 122.8963                      | 6.5310    | 122.8963                        | 12,719.00     |
| 23/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5582      | 6                             | 5582      | 6                               | 0.00          |
| 23/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5739      | 6                             | 5739      | 6                               | 0.00          |
| 23/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5424      | 6                             | 5424      | 6                               | 0.00          |
| 23/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 14        | 0                             | 14        | 0                               | 1,500.00      |
| 23/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 192       | 0                             | 192       | 0                               | 1,500.00      |
| 23/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 2701      | 3                             | 2701      | 3                               | 0.00          |
| 23/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 766       | 1                             | 766       | 1                               | 1,500.00      |
| 23/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 36        | 0                             | 36        | 0                               | 1,500.00      |
| 23/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 1,500.00      |
| 23/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 296       | 0                             | 296       | 0                               | 1,500.00      |
| 23/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 959       | 1                             | 959       | 1                               | 0.00          |
| 23/04/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R157 On 03-May-12       | 8.25   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R157 On 02-August-12   |        |              | Bond Future | 6.61      | 124.6344                      | 6.6070    | 124.6344                        | 108.00        |
| 23/04/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 4225      | 4                             | 4225      | 4                               | 0.00          |
| 23/04/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 4081      | 4                             | 4081      | 4                               | 0.00          |
| 23/04/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 4370      | 5                             | 4370      | 5                               | 0.00          |
| 23/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 23/04/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 23/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 23/04/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.65      | 119.7294                      | 6.6520    | 119.7294                        | 0.00          |
| 23/04/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1686      | 2                             | 1686      | 2                               | 0.00          |
| 23/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1779      | 2                             | 1779      | 2                               | 0.00          |
| 23/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1594      | 2                             | 1594      | 2                               | 0.00          |
| 23/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 750       | 1                             | 750       | 1                               | 0.00          |
| 23/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 654       | 1                             | 654       | 1                               | 0.00          |
| 23/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 23/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.70      | 121.7522                      | 6.7000    | 121.7522                        | 0.00          |
| 23/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1343      | 1                             | 1343      | 1                               | 0.00          |
| 23/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1414      | 2                             | 1414      | 2                               | 0.00          |
| 23/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1276      | 1                             | 1276      | 1                               | 0.00          |
| 23/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1276      | 1                             | 1276      | 1                               | 0.00          |
| 23/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1157      | 1                             | 1157      | 1                               | 0.00          |
| 23/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1214      | 1                             | 1214      | 1                               | 0.00          |
| 23/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.18      | 124.3567                      | 8.1810    | 124.3567                        | 30,990.00     |
| 23/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7507      | 8                             | 7507      | 8                               | 0.00          |
| 23/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7942      | 9                             | 7942      | 9                               | 0.00          |
| 23/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7070      | 8                             | 7070      | 8                               | 0.00          |
| 23/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 190       | 0                             | 190       | 0                               | 2,250.00      |
| 23/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6191      | 7                             | 6191      | 7                               | 0.00          |
| 23/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 1126      | 2                             | 1126      | 2                               | 750.00        |
| 23/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3169      | 4                             | 3169      | 4                               | 0.00          |
| 23/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 750.00        |
| 23/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 2,250.00      |
| 23/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 944       | 1                             | 944       | 1                               | 0.00          |
| 23/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 4         | 0                             | 4         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 2932      | 2                             | 2932      | 2                               | 0.00          |
| 23/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 23/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.26      | 120.8245                      | 8.2580    | 120.8245                        | 790.00        |
| 23/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6155      | 7                             | 6155      | 7                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6474      | 7                             | 6474      | 7                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 3355      | 4                             | 3355      | 4                               | 8,750.00      |
| 23/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 5596      | 6                             | 5596      | 6                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5842      | 6                             | 5842      | 6                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1240      | 2                             | 1240      | 2                               | 276.00        |
| 23/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1507      | 2                             | 1507      | 2                               | 43.00         |
| 23/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6218      | 7                             | 6218      | 7                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 2299      | 3                             | 2299      | 3                               | 199.00        |
| 23/04/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 7802      | 9                             | 7802      | 9                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 1100      | 1                             | 1100      | 1                               | 199.00        |
| 23/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 1623      | 1                             | 1623      | 1                               | 43.00         |
| 23/04/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 4764      | 4                             | 4764      | 4                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 6331      | 6                             | 6331      | 6                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 1783      | 2                             | 1783      | 2                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 3430      | 3                             | 3430      | 3                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 1896      | 2                             | 1896      | 2                               | 276.00        |
| 23/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 7067      | 7                             | 7067      | 7                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 1524      | 1                             | 1524      | 1                               | 0.00          |
| 23/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 1649      | 1                             | 1649      | 1                               | 0.00          |
| 23/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.32      | 122.6729                      | 8.3230    | 122.6729                        | 0.00          |
| 23/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7209      | 8                             | 7209      | 8                               | 0.00          |
| 23/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 6933      | 8                             | 6933      | 8                               | 0.00          |
| 23/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7489      | 8                             | 7489      | 8                               | 0.00          |
| 23/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 3193      | 3                             | 3193      | 3                               | 0.00          |
| 23/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 3519      | 3                             | 3519      | 3                               | 0.00          |
| 23/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 3353      | 3                             | 3353      | 3                               | 0.00          |
| 23/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.39      | 119.4406                      | 8.3920    | 119.4406                        | 0.00          |
| 23/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6371      | 7                             | 6371      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6138      | 7                             | 6138      | 7                               | 0.00          |
| 23/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6615      | 7                             | 6615      | 7                               | 0.00          |
| 23/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 5194      | 5                             | 5194      | 5                               | 0.00          |
| 23/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 5614      | 5                             | 5614      | 5                               | 0.00          |
| 23/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 5397      | 5                             | 5397      | 5                               | 0.00          |
| 23/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.63    | 215.6208                      | 215.6264  | 215.6208                        | 0.00          |
| 23/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 626       | 1                             | 626       | 1                               | 0.00          |
| 23/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 576       | 1                             | 576       | 1                               | 0.00          |
| 23/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 676       | 1                             | 676       | 1                               | 0.00          |
| 23/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R189 On 02-August-12   |        |              | Bond Future | 218.67    | 218.6690                      | 218.6681  | 218.6690                        | 44.00         |
| 23/04/2012 | R189 On 02-August-12   | 218.00 | Call         | Bond Future | 668       | 1                             | 668       | 1                               | 0.00          |
| 23/04/2012 | R189 On 02-August-12   | 217.95 | Call         | Bond Future | 718       | 1                             | 718       | 1                               | 0.00          |
| 23/04/2012 | R189 On 02-August-12   | 218.05 | Call         | Bond Future | 618       | 1                             | 618       | 1                               | 0.00          |
| 23/04/2012 | R189 On 02-August-12   | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R189 On 02-August-12   | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R189 On 02-August-12   | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 259.97    | 259.4756                      | 259.9673  | 259.4756                        | 1,044.00      |
| 23/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 8967      | 8                             | 8967      | 8                               | 0.00          |
| 23/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 8917      | 8                             | 8917      | 8                               | 0.00          |
| 23/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 9017      | 9                             | 9017      | 9                               | 0.00          |
| 23/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R197 On 02-August-12   |        |              | Bond Future | 258.45    | 257.9545                      | 258.4452  | 257.9545                        | 457.00        |
| 23/04/2012 | R197 On 02-August-12   | 257.00 | Call         | Bond Future | 1445      | 1                             | 1445      | 1                               | 0.00          |
| 23/04/2012 | R197 On 02-August-12   | 257.05 | Call         | Bond Future | 1395      | 1                             | 1395      | 1                               | 0.00          |
| 23/04/2012 | R197 On 02-August-12   | 256.95 | Call         | Bond Future | 1495      | 1                             | 1495      | 1                               | 0.00          |
| 23/04/2012 | R197 On 02-August-12   | 256.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R197 On 02-August-12   | 257.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R197 On 02-August-12   | 257.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 5.88      | 110.3905                      | 5.8750    | 110.3905                        | 1,845.00      |
| 23/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4562      | 5                             | 4562      | 5                               | 0.00          |
| 23/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4680      | 5                             | 4680      | 5                               | 0.00          |
| 23/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4443      | 5                             | 4443      | 5                               | 0.00          |
| 23/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 5.89      | 107.5453                      | 5.8930    | 107.5453                        | 37.00         |
| 23/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3572      | 4                             | 3572      | 4                               | 0.00          |
| 23/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3464      | 4                             | 3464      | 4                               | 0.00          |
| 23/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3681      | 4                             | 3681      | 4                               | 0.00          |
| 23/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 23/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 23/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 23/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.86      | 109.1872                      | 5.8550    | 109.1872                        | 0.00          |
| 23/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1570      | 2                             | 1570      | 2                               | 0.00          |
| 23/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1649      | 2                             | 1649      | 2                               | 0.00          |
| 23/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1493      | 2                             | 1493      | 2                               | 0.00          |
| 23/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 286       | 0                             | 286       | 0                               | 0.00          |
| 23/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 241       | 0                             | 241       | 0                               | 0.00          |
| 23/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 263       | 0                             | 263       | 0                               | 0.00          |
| 23/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.78      | 106.6168                      | 5.7820    | 106.6168                        | 0.00          |
| 23/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1299      | 1                             | 1299      | 1                               | 0.00          |
| 23/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1361      | 2                             | 1361      | 2                               | 0.00          |
| 23/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1240      | 1                             | 1240      | 1                               | 0.00          |
| 23/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 493       | 0                             | 493       | 0                               | 0.00          |
| 23/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 437       | 0                             | 437       | 0                               | 0.00          |
| 23/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 463       | 0                             | 463       | 0                               | 0.00          |
| 23/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 190.43    | 191.6119                      | 190.4336  | 191.6119                        | 37,085.00     |
| 23/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 434       | 2                             | 434       | 2                               | 0.00          |
| 23/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 484       | 2                             | 484       | 2                               | 0.00          |
| 23/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 384       | 2                             | 384       | 2                               | 0.00          |
| 23/04/2012 | R202 On 03-May-12      | 190.05 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R202 On 02-August-12   |        |              | Bond Future | 190.36    | 191.5646                      | 190.3638  | 191.5646                        | 0.00          |
| 23/04/2012 | R202 On 02-August-12   | 191.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R202 On 02-August-12   | 191.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R202 On 02-August-12   | 190.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R202 On 02-August-12   | 190.95 | Put          | Bond Future | 586       | 0                             | 586       | 0                               | 0.00          |
| 23/04/2012 | R202 On 02-August-12   | 191.05 | Put          | Bond Future | 686       | 0                             | 686       | 0                               | 0.00          |
| 23/04/2012 | R202 On 02-August-12   | 191.00 | Put          | Bond Future | 636       | 0                             | 636       | 0                               | 0.00          |
| 23/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.08      | 106.6250                      | 7.0760    | 106.6250                        | 3,653.00      |
| 23/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 7262      | 8                             | 7262      | 8                               | 0.00          |
| 23/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7469      | 8                             | 7469      | 8                               | 0.00          |
| 23/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 7054      | 7                             | 7054      | 7                               | 0.00          |
| 23/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 258       | 0                             | 258       | 0                               | 4,200.00      |
| 23/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 598       | 1                             | 598       | 1                               | 1,400.00      |
| 23/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 1702      | 2                             | 1702      | 2                               | 0.00          |
| 23/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 3220      | 3                             | 3220      | 3                               | 0.00          |
| 23/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 4,200.00      |
| 23/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 1,400.00      |
| 23/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 263       | 0                             | 263       | 0                               | 0.00          |
| 23/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 603       | 1                             | 603       | 1                               | 0.00          |
| 23/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.16      | 108.1320                      | 7.1550    | 108.1320                        | 71.00         |
| 23/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 5716      | 6                             | 5716      | 6                               | 0.00          |
| 23/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 5907      | 6                             | 5907      | 6                               | 0.00          |
| 23/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5525      | 6                             | 5525      | 6                               | 0.00          |
| 23/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 92        | 0                             | 92        | 0                               | 0.00          |
| 23/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 69        | 0                             | 69        | 0                               | 0.00          |
| 23/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 80        | 0                             | 80        | 0                               | 0.00          |
| 23/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.22      | 105.6215                      | 7.2170    | 105.6215                        | 0.00          |
| 23/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3228      | 3                             | 3228      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3090      | 3                             | 3090      | 3                               | 0.00          |
| 23/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3369      | 4                             | 3369      | 4                               | 0.00          |
| 23/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 989       | 1                             | 989       | 1                               | 0.00          |
| 23/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1114      | 1                             | 1114      | 1                               | 0.00          |
| 23/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 1050      | 1                             | 1050      | 1                               | 0.00          |
| 23/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.29      | 107.4045                      | 7.2850    | 107.4045                        | 0.00          |
| 23/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 927       | 1                             | 927       | 1                               | 0.00          |
| 23/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 987       | 1                             | 987       | 1                               | 0.00          |
| 23/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 870       | 1                             | 870       | 1                               | 0.00          |
| 23/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 4214      | 4                             | 4214      | 4                               | 0.00          |
| 23/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 3924      | 4                             | 3924      | 4                               | 0.00          |
| 23/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 4067      | 4                             | 4067      | 4                               | 0.00          |
| 23/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.37      | 106.5589                      | 7.3720    | 106.5589                        | 3,658.00      |
| 23/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 6955      | 7                             | 6955      | 7                               | 0.00          |
| 23/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 7197      | 7                             | 7197      | 7                               | 0.00          |
| 23/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6713      | 7                             | 6713      | 7                               | 0.00          |
| 23/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 28        | 0                             | 28        | 0                               | 550.00        |
| 23/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 2002      | 2                             | 2002      | 2                               | 0.00          |
| 23/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 550.00        |
| 23/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 2012      | 2                             | 2012      | 2                               | 0.00          |
| 23/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.46      | 104.0336                      | 7.4550    | 104.0336                        | 99.00         |
| 23/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5395      | 6                             | 5395      | 6                               | 0.00          |
| 23/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5183      | 5                             | 5183      | 5                               | 0.00          |
| 23/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5605      | 6                             | 5605      | 6                               | 0.00          |
| 23/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 23/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 274       | 0                             | 274       | 0                               | 0.00          |
| 23/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 247       | 0                             | 247       | 0                               | 0.00          |
| 23/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.52      | 105.6236                      | 7.5200    | 105.6236                        | 0.00          |
| 23/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3767      | 4                             | 3767      | 4                               | 0.00          |
| 23/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 3927      | 4                             | 3927      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3610      | 4                             | 3610      | 4                               | 0.00          |
| 23/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 1527      | 1                             | 1527      | 1                               | 0.00          |
| 23/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 1367      | 1                             | 1367      | 1                               | 0.00          |
| 23/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 1445      | 1                             | 1445      | 1                               | 0.00          |
| 23/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.59      | 103.3705                      | 7.5890    | 103.3705                        | 0.00          |
| 23/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 3863      | 4                             | 3863      | 4                               | 0.00          |
| 23/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3719      | 4                             | 3719      | 4                               | 0.00          |
| 23/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4010      | 4                             | 4010      | 4                               | 0.00          |
| 23/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 1865      | 2                             | 1865      | 2                               | 0.00          |
| 23/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 2035      | 2                             | 2035      | 2                               | 0.00          |
| 23/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 1948      | 2                             | 1948      | 2                               | 0.00          |
| 23/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.64      | 105.4101                      | 5.6430    | 105.4101                        | 1,000.00      |
| 23/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2952      | 3                             | 2952      | 3                               | 0.00          |
| 23/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2874      | 3                             | 2874      | 3                               | 0.00          |
| 23/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 3030      | 3                             | 3030      | 3                               | 0.00          |
| 23/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.63      | 103.1374                      | 5.6320    | 103.1374                        | 18.00         |
| 23/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2211      | 2                             | 2211      | 2                               | 0.00          |
| 23/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2279      | 2                             | 2279      | 2                               | 0.00          |
| 23/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2144      | 2                             | 2144      | 2                               | 0.00          |
| 23/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.50      | 104.7129                      | 5.5040    | 104.7129                        | 0.00          |
| 23/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 720       | 1                             | 720       | 1                               | 0.00          |
| 23/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 678       | 1                             | 678       | 1                               | 0.00          |
| 23/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 764       | 1                             | 764       | 1                               | 0.00          |
| 23/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 23/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 164       | 0                             | 164       | 0                               | 0.00          |
| 23/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 148       | 0                             | 148       | 0                               | 0.00          |
| 23/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.25      | 102.7114                      | 5.2500    | 102.7114                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 23/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 848       | 1                             | 848       | 1                               | 0.00          |
| 23/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 778       | 1                             | 778       | 1                               | 0.00          |
| 23/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 148       | 0                             | 148       | 0                               | 0.00          |
| 23/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 129       | 0                             | 129       | 0                               | 0.00          |
| 23/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 138       | 0                             | 138       | 0                               | 0.00          |
| 23/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.59      | 100.7173                      | 7.5920    | 100.7173                        | 21,406.00     |
| 23/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6306      | 7                             | 6306      | 7                               | 0.00          |
| 23/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6566      | 7                             | 6566      | 7                               | 0.00          |
| 23/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6044      | 6                             | 6044      | 6                               | 0.00          |
| 23/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 239       | 0                             | 239       | 0                               | 2,400.00      |
| 23/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3919      | 4                             | 3919      | 4                               | 0.00          |
| 23/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 734       | 1                             | 734       | 1                               | 800.00        |
| 23/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2313      | 3                             | 2313      | 3                               | 0.00          |
| 23/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 31        | 0                             | 31        | 0                               | 800.00        |
| 23/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 2,400.00      |
| 23/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 406       | 0                             | 406       | 0                               | 0.00          |
| 23/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 1049      | 1                             | 1049      | 1                               | 0.00          |
| 23/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.68      | 98.5015                       | 7.6750    | 98.5015                         | 210.00        |
| 23/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5973      | 6                             | 5973      | 6                               | 0.00          |
| 23/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5747      | 6                             | 5747      | 6                               | 0.00          |
| 23/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6199      | 7                             | 6199      | 7                               | 0.00          |
| 23/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 23/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |
| 23/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 271       | 0                             | 271       | 0                               | 0.00          |
| 23/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.74      | 100.0058                      | 7.7400    | 100.0058                        | 0.00          |
| 23/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4257      | 5                             | 4257      | 5                               | 0.00          |
| 23/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4431      | 5                             | 4431      | 5                               | 0.00          |
| 23/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4085      | 4                             | 4085      | 4                               | 0.00          |
| 23/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 1663      | 2                             | 1663      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 1493      | 1                             | 1493      | 1                               | 0.00          |
| 23/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 1576      | 1                             | 1576      | 1                               | 0.00          |
| 23/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.81      | 98.0518                       | 7.8100    | 98.0518                         | 0.00          |
| 23/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4427      | 5                             | 4427      | 5                               | 0.00          |
| 23/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4269      | 5                             | 4269      | 5                               | 0.00          |
| 23/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4587      | 5                             | 4587      | 5                               | 0.00          |
| 23/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2092      | 2                             | 2092      | 2                               | 0.00          |
| 23/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 2277      | 2                             | 2277      | 2                               | 0.00          |
| 23/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2183      | 2                             | 2183      | 2                               | 0.00          |
| 23/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.70      | 95.1677                       | 7.7010    | 95.1677                         | 10,014.00     |
| 23/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7534      | 8                             | 7534      | 8                               | 0.00          |
| 23/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7808      | 8                             | 7808      | 8                               | 0.00          |
| 23/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7258      | 8                             | 7258      | 8                               | 0.00          |
| 23/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 182       | 0                             | 182       | 0                               | 3,000.00      |
| 23/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3867      | 4                             | 3867      | 4                               | 0.00          |
| 23/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 612       | 1                             | 612       | 1                               | 1,000.00      |
| 23/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2168      | 3                             | 2168      | 3                               | 0.00          |
| 23/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 1,000.00      |
| 23/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 3,000.00      |
| 23/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 618       | 0                             | 618       | 0                               | 0.00          |
| 23/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 1421      | 1                             | 1421      | 1                               | 0.00          |
| 23/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.78      | 96.5133                       | 7.7770    | 96.5133                         | 336.00        |
| 23/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 5970      | 6                             | 5970      | 6                               | 0.00          |
| 23/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6206      | 7                             | 6206      | 7                               | 0.00          |
| 23/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5733      | 6                             | 5733      | 6                               | 0.00          |
| 23/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 429       | 0                             | 429       | 0                               | 0.00          |
| 23/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 350       | 0                             | 350       | 0                               | 0.00          |
| 23/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 389       | 0                             | 389       | 0                               | 0.00          |
| 23/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.84      | 94.5919                       | 7.8410    | 94.5919                         | 0.00          |
| 23/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4305      | 5                             | 4305      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4127      | 4                             | 4127      | 4                               | 0.00          |
| 23/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4486      | 5                             | 4486      | 5                               | 0.00          |
| 23/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 1864      | 2                             | 1864      | 2                               | 0.00          |
| 23/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2068      | 2                             | 2068      | 2                               | 0.00          |
| 23/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 1964      | 2                             | 1964      | 2                               | 0.00          |
| 23/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.91      | 96.1880                       | 7.9090    | 96.1880                         | 0.00          |
| 23/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3704      | 4                             | 3704      | 4                               | 0.00          |
| 23/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3859      | 4                             | 3859      | 4                               | 0.00          |
| 23/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3557      | 4                             | 3557      | 4                               | 0.00          |
| 23/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 3325      | 3                             | 3325      | 3                               | 0.00          |
| 23/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3065      | 3                             | 3065      | 3                               | 0.00          |
| 23/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 3191      | 3                             | 3191      | 3                               | 0.00          |
| 23/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.71      | 76.8846                       | 8.7090    | 76.8846                         | 3,060.00      |
| 23/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 2471      | 3                             | 2471      | 3                               | 0.00          |
| 23/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 2797      | 4                             | 2797      | 4                               | 0.00          |
| 23/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2157      | 3                             | 2157      | 3                               | 0.00          |
| 23/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 265       | 0                             | 265       | 0                               | 0.00          |
| 23/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 142       | 0                             | 142       | 0                               | 0.00          |
| 23/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 196       | 0                             | 196       | 0                               | 0.00          |
| 23/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.78      | 77.9714                       | 8.7800    | 77.9714                         | 0.00          |
| 23/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5160      | 6                             | 5160      | 6                               | 0.00          |
| 23/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4911      | 6                             | 4911      | 6                               | 0.00          |
| 23/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5412      | 6                             | 5412      | 6                               | 0.00          |
| 23/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1476      | 1                             | 1476      | 1                               | 0.00          |
| 23/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 1706      | 1                             | 1706      | 1                               | 0.00          |
| 23/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1588      | 1                             | 1588      | 1                               | 0.00          |
| 23/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.84      | 76.0161                       | 8.8410    | 76.0161                         | 0.00          |
| 23/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5134      | 6                             | 5134      | 6                               | 0.00          |
| 23/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5343      | 6                             | 5343      | 6                               | 0.00          |
| 23/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4928      | 5                             | 4928      | 5                               | 0.00          |
| 23/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4085      | 4                             | 4085      | 4                               | 0.00          |
| 23/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 3739      | 3                             | 3739      | 3                               | 0.00          |
| 23/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 3909      | 4                             | 3909      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.91      | 77.3051                       | 8.9060    | 77.3051                         | 0.00          |
| 23/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5751      | 6                             | 5751      | 6                               | 0.00          |
| 23/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5553      | 6                             | 5553      | 6                               | 0.00          |
| 23/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5951      | 6                             | 5951      | 6                               | 0.00          |
| 23/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 4854      | 5                             | 4854      | 5                               | 0.00          |
| 23/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5215      | 5                             | 5215      | 5                               | 0.00          |
| 23/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5032      | 5                             | 5032      | 5                               | 0.00          |
| 23/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 141.75    | 142.4813                      | 141.7535  | 142.4813                        | 925.00        |
| 23/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 2754      | 3                             | 2754      | 3                               | 0.00          |
| 23/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 2704      | 3                             | 2704      | 3                               | 0.00          |
| 23/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 2804      | 4                             | 2804      | 4                               | 0.00          |
| 23/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R210 On 02-August-12   |        |              | Bond Future | 143.75    | 144.4954                      | 143.7531  | 144.4954                        | 80.00         |
| 23/04/2012 | R210 On 02-August-12   | 143.00 | Call         | Bond Future | 753       | 1                             | 753       | 1                               | 0.00          |
| 23/04/2012 | R210 On 02-August-12   | 142.95 | Call         | Bond Future | 803       | 2                             | 803       | 2                               | 0.00          |
| 23/04/2012 | R210 On 02-August-12   | 143.05 | Call         | Bond Future | 703       | 1                             | 703       | 1                               | 0.00          |
| 23/04/2012 | R210 On 02-August-12   | 143.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R210 On 02-August-12   | 142.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R210 On 02-August-12   | 143.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.24    | 119.5576                      | 119.2428  | 119.5576                        | 480.00        |
| 23/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 1043      | 1                             | 1043      | 1                               | 0.00          |
| 23/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 1093      | 1                             | 1093      | 1                               | 0.00          |
| 23/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 993       | 1                             | 993       | 1                               | 0.00          |
| 23/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R211 On 02-August-12   |        |              | Bond Future | 119.53    | 119.8509                      | 119.5279  | 119.8509                        | 0.00          |
| 23/04/2012 | R211 On 02-August-12   | 120.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R211 On 02-August-12   | 120.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R211 On 02-August-12   | 119.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R211 On 02-August-12   | 119.95 | Put          | Bond Future | 422       | 0                             | 422       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R211 On 02-August-12   | 120.05 | Put          | Bond Future | 522       | 0                             | 522       | 0                               | 0.00          |
| 23/04/2012 | R211 On 02-August-12   | 120.00 | Put          | Bond Future | 472       | 0                             | 472       | 0                               | 0.00          |
| 23/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 118.29    | 118.6819                      | 118.2876  | 118.6819                        | 2,902.00      |
| 23/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 2988      | 3                             | 2988      | 3                               | 0.00          |
| 23/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 2938      | 3                             | 2938      | 3                               | 0.00          |
| 23/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 3038      | 3                             | 3038      | 3                               | 0.00          |
| 23/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R212 On 02-August-12   |        |              | Bond Future | 118.42    | 118.8264                      | 118.4230  | 118.8264                        | 30.00         |
| 23/04/2012 | R212 On 02-August-12   | 118.00 | Call         | Bond Future | 423       | 1                             | 423       | 1                               | 0.00          |
| 23/04/2012 | R212 On 02-August-12   | 118.05 | Call         | Bond Future | 373       | 1                             | 373       | 1                               | 0.00          |
| 23/04/2012 | R212 On 02-August-12   | 117.95 | Call         | Bond Future | 473       | 1                             | 473       | 1                               | 0.00          |
| 23/04/2012 | R212 On 02-August-12   | 117.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R212 On 02-August-12   | 118.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R212 On 02-August-12   | 118.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.56      | 87.6810                       | 8.5550    | 87.6810                         | 4,435.00      |
| 23/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 5478      | 6                             | 5478      | 6                               | 0.00          |
| 23/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 5108      | 6                             | 5108      | 6                               | 0.00          |
| 23/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5848      | 7                             | 5848      | 7                               | 0.00          |
| 23/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 23/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 23/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 23/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.63      | 88.9217                       | 8.6260    | 88.9217                         | 13.00         |
| 23/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6104      | 7                             | 6104      | 7                               | 0.00          |
| 23/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6383      | 7                             | 6383      | 7                               | 0.00          |
| 23/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5829      | 6                             | 5829      | 6                               | 0.00          |
| 23/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 1337      | 1                             | 1337      | 1                               | 0.00          |
| 23/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1145      | 1                             | 1145      | 1                               | 0.00          |
| 23/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 1238      | 1                             | 1238      | 1                               | 0.00          |
| 23/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.69      | 86.7351                       | 8.6900    | 86.7351                         | 0.00          |
| 23/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5849      | 6                             | 5849      | 6                               | 0.00          |
| 23/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6078      | 7                             | 6078      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2012 | R213 On 01-November-12  | 8.95   | Call         | Bond Future        | 5624      | 6                             | 5624      | 6                               | 0.00          |
| 23/04/2012 | R213 On 01-November-12  | 8.95   | Put          | Bond Future        | 3572      | 3                             | 3572      | 3                               | 0.00          |
| 23/04/2012 | R213 On 01-November-12  | 9.05   | Put          | Bond Future        | 3256      | 3                             | 3256      | 3                               | 0.00          |
| 23/04/2012 | R213 On 01-November-12  | 9.00   | Put          | Bond Future        | 3410      | 3                             | 3410      | 3                               | 0.00          |
| 23/04/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.76      | 88.1999                       | 8.7600    | 88.1999                         | 0.00          |
| 23/04/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6393      | 7                             | 6393      | 7                               | 0.00          |
| 23/04/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6610      | 7                             | 6610      | 7                               | 0.00          |
| 23/04/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6179      | 7                             | 6179      | 7                               | 0.00          |
| 23/04/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 4694      | 4                             | 4694      | 4                               | 0.00          |
| 23/04/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 4359      | 4                             | 4359      | 4                               | 0.00          |
| 23/04/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 4523      | 4                             | 4523      | 4                               | 0.00          |
| 23/04/2012 | R214 On 03-May-12       |        |              | Bond Future        | 8.77      | 78.4484                       | 8.7690    | 78.4484                         | 1,530.00      |
| 23/04/2012 | R214 On 03-May-12       | 8.80   | Call         | Bond Future        | 258       | 1                             | 258       | 1                               | 0.00          |
| 23/04/2012 | R214 On 03-May-12       | 8.81   | Call         | Bond Future        | 341       | 1                             | 341       | 1                               | 0.00          |
| 23/04/2012 | R214 On 03-May-12       | 8.79   | Call         | Bond Future        | 175       | 1                             | 175       | 1                               | 0.00          |
| 23/04/2012 | R214 On 03-May-12       | 8.79   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R214 On 03-May-12       | 8.81   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R214 On 03-May-12       | 8.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/04/2012 | R214 On 02-August-12    |        |              | Bond Future        | 8.84      | 79.5514                       | 8.8370    | 79.5514                         | 0.00          |
| 23/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 23/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 23/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 23/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 389       | 0                             | 389       | 0                               | 0.00          |
| 23/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 223       | 0                             | 223       | 0                               | 0.00          |
| 23/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 306       | 0                             | 306       | 0                               | 0.00          |
| 24/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 0807 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 430.05    | 429.1650                      | 430.0490  | 429.1650                        | 13.00         |
| 24/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 436.11    | 435.2190                      | 436.1110  | 435.2190                        | 0.00          |
| 24/04/2012 | AL7T On 01-November-12  |        |              | Index Future       | 442.76    | 441.8610                      | 442.7630  | 441.8610                        | 0.00          |
| 24/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 390.14    | 389.4690                      | 390.1420  | 389.4690                        | 819.00        |
| 24/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 395.64    | 394.9630                      | 395.6410  | 394.9630                        | 198.00        |
| 24/04/2012 | ALBI On 01-November-12  |        |              | Index Future       | 401.68    | 400.9100                      | 401.6760  | 400.9100                        | 0.00          |
| 24/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 24/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.01      | 0.0211                        | 0.0070    | 0.0211                          | 12,500.00     |
| 24/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.10      | 0.1195                        | 0.0976    | 0.1195                          | 5,670.00      |
| 24/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.25      | 0.2359                        | 0.2501    | 0.2359                          | 8,000.00      |
| 24/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0078                        | 0.0092    | 0.0078                          | 8,000.00      |
| 24/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.20      | 0.1701                        | 0.1993    | 0.1701                          | 0.00          |
| 24/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0031                        | 0.0032    | 0.0031                          | 16,000.00     |
| 24/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.34      | 6.3781                        | 6.3415    | 6.3781                          | 500.00        |
| 24/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 7         | 0                             | 7         | 0                               | 0.00          |
| 24/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 4         | 0                             | 4         | 0                               | 0.00          |
| 24/04/2012 | DAAE On 30-April-12     | 6.37   | Call         | Any day expiry     | 31        | 0                             | 31        | 0                               | 2,000.00      |
| 24/04/2012 | DAAE On 30-April-12     | 6.45   | Call         | Any day expiry     | 13        | 0                             | 13        | 0                               | 0.00          |
| 24/04/2012 | DAAE On 30-April-12     | 6.45   | Put          | Any day expiry     | 122       | 0                             | 122       | 0                               | 0.00          |
| 24/04/2012 | DAAE On 30-April-12     | 6.37   | Put          | Any day expiry     | 60        | 0                             | 60        | 0                               | 0.00          |
| 24/04/2012 | DAAE On 30-April-12     | 6.55   | Put          | Any day expiry     | 213       | 0                             | 213       | 0                               | 0.00          |
| 24/04/2012 | DAAE On 30-April-12     | 6.50   | Put          | Any day expiry     | 166       | 0                             | 166       | 0                               | 0.00          |
| 24/04/2012 | DAAF On 30-April-12     |        |              | Any day expiry     | 8.03      | 8.0934                        | 8.0321    | 8.0934                          | 0.00          |
| 24/04/2012 | DAAF On 30-April-12     | 8.00   | Call         | Any day expiry     | 59        | 0                             | 59        | 0                               | 0.00          |
| 24/04/2012 | DAAF On 30-April-12     | 8.05   | Call         | Any day expiry     | 36        | 0                             | 36        | 0                               | 0.00          |
| 24/04/2012 | DAAF On 30-April-12     | 7.95   | Call         | Any day expiry     | 98        | 0                             | 98        | 0                               | 0.00          |
| 24/04/2012 | DAAF On 30-April-12     | 7.95   | Put          | Any day expiry     | 16        | 0                             | 16        | 0                               | 0.00          |
| 24/04/2012 | DAAF On 30-April-12     | 8.05   | Put          | Any day expiry     | 54        | 0                             | 54        | 0                               | 0.00          |
| 24/04/2012 | DAAF On 30-April-12     | 8.00   | Put          | Any day expiry     | 27        | 0                             | 27        | 0                               | 0.00          |
| 24/04/2012 | DAAG On 30-April-12     |        |              | Any day expiry     | 7.79      | 7.8711                        | 7.7941    | 7.8711                          | 500.00        |
| 24/04/2012 | DAAG On 30-April-12     | 7.95   | Call         | Any day expiry     | 13        | 0                             | 13        | 0                               | 0.00          |
| 24/04/2012 | DAAG On 30-April-12     | 7.90   | Call         | Any day expiry     | 21        | 0                             | 21        | 0                               | 0.00          |
| 24/04/2012 | DAAG On 30-April-12     | 8.00   | Call         | Any day expiry     | 8         | 0                             | 8         | 0                               | 0.00          |
| 24/04/2012 | DAAG On 30-April-12     | 8.00   | Put          | Any day expiry     | 214       | 0                             | 214       | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | DAAG On 30-April-12     | 7.90   | Put          | Any day expiry     | 127       | 0                             | 127       | 0                               | 0.00          |
| 24/04/2012 | DAAG On 30-April-12     | 7.95   | Put          | Any day expiry     | 169       | 0                             | 169       | 0                               | 0.00          |
| 24/04/2012 | GOVI On 03-May-12       |        |              | GOVI               | 391.07    | 390.3900                      | 391.0740  | 390.3900                        | 89.00         |
| 24/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 90740     | 8                             | 90740     | 8                               | 0.00          |
| 24/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI               | 90640     | 8                             | 90640     | 8                               | 0.00          |
| 24/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI               | 90840     | 8                             | 90840     | 8                               | 0.00          |
| 24/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | GOVI On 02-August-12    |        |              | GOVI               | 396.59    | 395.8960                      | 396.5870  | 395.8960                        | 142.00        |
| 24/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI               | 65870     | 6                             | 65870     | 6                               | 0.00          |
| 24/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI               | 65770     | 6                             | 65770     | 6                               | 0.00          |
| 24/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI               | 65970     | 6                             | 65970     | 6                               | 0.00          |
| 24/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | GOVI On 01-November-12  |        |              | GOVI               | 402.64    | 402.0000                      | 402.6360  | 402.0000                        | 0.00          |
| 24/04/2012 | GOVI On 01-November-12  | 402.00 | Call         | GOVI               | 6360      | 0                             | 6360      | 0                               | 0.00          |
| 24/04/2012 | GOVI On 01-November-12  | 402.01 | Call         | GOVI               | 6260      | 0                             | 6260      | 0                               | 0.00          |
| 24/04/2012 | GOVI On 01-November-12  | 401.99 | Call         | GOVI               | 6460      | 0                             | 6460      | 0                               | 0.00          |
| 24/04/2012 | GOVI On 01-November-12  | 401.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | GOVI On 01-November-12  | 402.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | GOVI On 01-November-12  | 402.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 24/04/2012 | IGOV On 03-May-12       |        |              | Index Future       | 174.09    | 173.5810                      | 174.0930  | 173.5810                        | 431.00        |
| 24/04/2012 | IGOV On 02-August-12    |        |              | Index Future       | 176.55    | 176.0290                      | 176.5470  | 176.0290                        | 131.00        |
| 24/04/2012 | IGOV On 01-November-12  |        |              | Index Future       | 179.24    | 178.7160                      | 179.2400  | 178.7160                        | 0.00          |
| 24/04/2012 | ILBI On 03-May-12       |        |              | Index Future       | 470.21    | 471.2340                      | 470.2130  | 471.2340                        | 0.00          |
| 24/04/2012 | ILBI On 02-August-12    |        |              | Index Future       | 476.89    | 477.9300                      | 476.8940  | 477.9300                        | 169.00        |
| 24/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 24/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 24/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 24/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 24/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 24/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3800                       | 5.6100    | 94.3800                         | 0.00          |
| 24/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 2,890.00      |
| 24/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3600                       | 5.6400    | 94.3600                         | 0.00          |
| 24/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.66      | 94.3400                       | 5.6600    | 94.3400                         | 0.00          |
| 24/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.69      | 94.3000                       | 5.6900    | 94.3000                         | 44,760.00     |
| 24/04/2012 | JBAF On 17-October-12   |        |              | Jibar Tradeable Future | 5.71      | 94.2800                       | 5.7100    | 94.2800                         | 0.00          |
| 24/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.78      | 94.2000                       | 5.7800    | 94.2000                         | 840.00        |
| 24/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.94      | 94.0400                       | 5.9400    | 94.0400                         | 790.00        |
| 24/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.12      | 93.8700                       | 6.1200    | 93.8700                         | 500.00        |
| 24/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.30      | 93.6800                       | 6.3000    | 93.6800                         | 1,700.00      |
| 24/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.51      | 93.4800                       | 6.5100    | 93.4800                         | 1,500.00      |
| 24/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.72      | 93.2700                       | 6.7200    | 93.2700                         | 0.00          |
| 24/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.49      | 122.6450                      | 6.4870    | 122.6450                        | 12,719.00     |
| 24/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5729      | 6                             | 5729      | 6                               | 0.00          |
| 24/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5886      | 6                             | 5886      | 6                               | 0.00          |
| 24/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5571      | 5                             | 5571      | 5                               | 0.00          |
| 24/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 20        | 0                             | 20        | 0                               | 1,500.00      |
| 24/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 251       | 0                             | 251       | 0                               | 1,500.00      |
| 24/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 895       | 1                             | 895       | 1                               | 1,500.00      |
| 24/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 2849      | 3                             | 2849      | 3                               | 0.00          |
| 24/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 1,500.00      |
| 24/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 18        | 0                             | 18        | 0                               | 1,500.00      |
| 24/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 207       | 0                             | 207       | 0                               | 1,500.00      |
| 24/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 818       | 1                             | 818       | 1                               | 0.00          |
| 24/04/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.56      | 124.3742                      | 6.5590    | 124.3742                        | 108.00        |
| 24/04/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 4371      | 4                             | 4371      | 4                               | 0.00          |
| 24/04/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 4226      | 4                             | 4226      | 4                               | 0.00          |
| 24/04/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 4517      | 4                             | 4517      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 24/04/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 24/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 24/04/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.60      | 119.4674                      | 6.6010    | 119.4674                        | 0.00          |
| 24/04/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1777      | 2                             | 1777      | 2                               | 0.00          |
| 24/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1683      | 2                             | 1683      | 2                               | 0.00          |
| 24/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1873      | 2                             | 1873      | 2                               | 0.00          |
| 24/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 603       | 1                             | 603       | 1                               | 0.00          |
| 24/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 694       | 1                             | 694       | 1                               | 0.00          |
| 24/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 647       | 1                             | 647       | 1                               | 0.00          |
| 24/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.64      | 121.4791                      | 6.6430    | 121.4791                        | 0.00          |
| 24/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1419      | 1                             | 1419      | 1                               | 0.00          |
| 24/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1492      | 1                             | 1492      | 1                               | 0.00          |
| 24/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1349      | 1                             | 1349      | 1                               | 0.00          |
| 24/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1202      | 1                             | 1202      | 1                               | 0.00          |
| 24/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1088      | 1                             | 1088      | 1                               | 0.00          |
| 24/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1144      | 1                             | 1144      | 1                               | 0.00          |
| 24/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.16      | 123.5368                      | 8.1570    | 123.5368                        | 30,990.00     |
| 24/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7736      | 8                             | 7736      | 8                               | 0.00          |
| 24/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8172      | 8                             | 8172      | 8                               | 0.00          |
| 24/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7299      | 7                             | 7299      | 7                               | 0.00          |
| 24/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 194       | 0                             | 194       | 0                               | 2,250.00      |
| 24/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 1201      | 1                             | 1201      | 1                               | 750.00        |
| 24/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3350      | 3                             | 3350      | 3                               | 0.00          |
| 24/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6417      | 6                             | 6417      | 6                               | 0.00          |
| 24/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 2,250.00      |
| 24/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 112       | 0                             | 112       | 0                               | 750.00        |
| 24/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 788       | 1                             | 788       | 1                               | 0.00          |
| 24/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 24/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 2705      | 3                             | 2705      | 3                               | 0.00          |
| 24/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 24/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.23      | 119.9917                      | 8.2340    | 119.9917                        | 790.00        |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6302      | 6                             | 6302      | 6                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6626      | 6                             | 6626      | 6                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 3455      | 3                             | 3455      | 3                               | 8,750.00      |
| 24/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 5736      | 6                             | 5736      | 6                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5985      | 6                             | 5985      | 6                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1286      | 1                             | 1286      | 1                               | 276.00        |
| 24/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1560      | 2                             | 1560      | 2                               | 43.00         |
| 24/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6367      | 6                             | 6367      | 6                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 2375      | 2                             | 2375      | 2                               | 199.00        |
| 24/04/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 7969      | 8                             | 7969      | 8                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 1041      | 1                             | 1041      | 1                               | 199.00        |
| 24/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 1546      | 2                             | 1546      | 2                               | 43.00         |
| 24/04/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 4614      | 5                             | 4614      | 5                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 6158      | 6                             | 6158      | 6                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 1699      | 2                             | 1699      | 2                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 3304      | 3                             | 3304      | 3                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 1809      | 2                             | 1809      | 2                               | 276.00        |
| 24/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 6886      | 7                             | 6886      | 7                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 1450      | 2                             | 1450      | 2                               | 0.00          |
| 24/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 1570      | 2                             | 1570      | 2                               | 0.00          |
| 24/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.30      | 121.8271                      | 8.2980    | 121.8271                        | 0.00          |
| 24/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7345      | 7                             | 7345      | 7                               | 0.00          |
| 24/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7628      | 7                             | 7628      | 7                               | 0.00          |
| 24/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 7066      | 7                             | 7066      | 7                               | 0.00          |
| 24/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 3421      | 4                             | 3421      | 4                               | 0.00          |
| 24/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 3101      | 3                             | 3101      | 3                               | 0.00          |
| 24/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 3257      | 3                             | 3257      | 3                               | 0.00          |
| 24/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.37      | 118.5836                      | 8.3670    | 118.5836                        | 0.00          |
| 24/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6487      | 6                             | 6487      | 6                               | 0.00          |
| 24/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6251      | 6                             | 6251      | 6                               | 0.00          |
| 24/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6734      | 7                             | 6734      | 7                               | 0.00          |
| 24/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 5086      | 5                             | 5086      | 5                               | 0.00          |
| 24/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 5500      | 6                             | 5500      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 5286      | 5                             | 5286      | 5                               | 0.00          |
| 24/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.65    | 215.6264                      | 215.6503  | 215.6264                        | 0.00          |
| 24/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 650       | 1                             | 650       | 1                               | 0.00          |
| 24/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 24/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 700       | 1                             | 700       | 1                               | 0.00          |
| 24/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R189 On 02-August-12   |        |              | Bond Future | 218.69    | 218.6681                      | 218.6882  | 218.6681                        | 44.00         |
| 24/04/2012 | R189 On 02-August-12   | 218.00 | Call         | Bond Future | 688       | 1                             | 688       | 1                               | 0.00          |
| 24/04/2012 | R189 On 02-August-12   | 218.05 | Call         | Bond Future | 638       | 1                             | 638       | 1                               | 0.00          |
| 24/04/2012 | R189 On 02-August-12   | 217.95 | Call         | Bond Future | 738       | 1                             | 738       | 1                               | 0.00          |
| 24/04/2012 | R189 On 02-August-12   | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R189 On 02-August-12   | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R189 On 02-August-12   | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 259.83    | 259.9673                      | 259.8319  | 259.9673                        | 1,044.00      |
| 24/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 8832      | 9                             | 8832      | 9                               | 0.00          |
| 24/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 8782      | 9                             | 8782      | 9                               | 0.00          |
| 24/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 8882      | 9                             | 8882      | 9                               | 0.00          |
| 24/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R197 On 02-August-12   |        |              | Bond Future | 258.30    | 258.4452                      | 258.3031  | 258.4452                        | 502.00        |
| 24/04/2012 | R197 On 02-August-12   | 257.00 | Call         | Bond Future | 1303      | 1                             | 1303      | 1                               | 0.00          |
| 24/04/2012 | R197 On 02-August-12   | 256.95 | Call         | Bond Future | 1353      | 1                             | 1353      | 1                               | 0.00          |
| 24/04/2012 | R197 On 02-August-12   | 257.05 | Call         | Bond Future | 1253      | 1                             | 1253      | 1                               | 0.00          |
| 24/04/2012 | R197 On 02-August-12   | 257.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R197 On 02-August-12   | 256.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R197 On 02-August-12   | 257.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 5.83      | 110.2003                      | 5.8330    | 110.2003                        | 1,845.00      |
| 24/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4667      | 5                             | 4667      | 5                               | 0.00          |
| 24/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4548      | 4                             | 4548      | 4                               | 0.00          |
| 24/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4785      | 5                             | 4785      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 5.85      | 107.3498                      | 5.8470    | 107.3498                        | 37.00         |
| 24/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3676      | 4                             | 3676      | 4                               | 0.00          |
| 24/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3568      | 3                             | 3568      | 3                               | 0.00          |
| 24/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3785      | 4                             | 3785      | 4                               | 0.00          |
| 24/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 24/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 24/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.81      | 108.9888                      | 5.8050    | 108.9888                        | 0.00          |
| 24/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1647      | 2                             | 1647      | 2                               | 0.00          |
| 24/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1568      | 1                             | 1568      | 1                               | 0.00          |
| 24/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1728      | 2                             | 1728      | 2                               | 0.00          |
| 24/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 218       | 0                             | 218       | 0                               | 0.00          |
| 24/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 259       | 0                             | 259       | 0                               | 0.00          |
| 24/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 238       | 0                             | 238       | 0                               | 0.00          |
| 24/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.72      | 106.4101                      | 5.7240    | 106.4101                        | 0.00          |
| 24/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1368      | 1                             | 1368      | 1                               | 0.00          |
| 24/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1431      | 1                             | 1431      | 1                               | 0.00          |
| 24/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1307      | 1                             | 1307      | 1                               | 0.00          |
| 24/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 456       | 0                             | 456       | 0                               | 0.00          |
| 24/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 402       | 0                             | 402       | 0                               | 0.00          |
| 24/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 428       | 0                             | 428       | 0                               | 0.00          |
| 24/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 191.71    | 190.4336                      | 191.7124  | 190.4336                        | 37,085.00     |
| 24/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 1712      | 0                             | 1712      | 0                               | 0.00          |
| 24/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 1762      | 0                             | 1762      | 0                               | 0.00          |
| 24/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 1662      | 0                             | 1662      | 0                               | 0.00          |
| 24/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R202 On 02-August-12   |        |              | Bond Future | 191.66    | 190.3638                      | 191.6569  | 190.3638                        | 0.00          |
| 24/04/2012 | R202 On 02-August-12   | 191.00 | Call         | Bond Future | 657       | 0                             | 657       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R202 On 02-August-12   | 191.05 | Call         | Bond Future | 607       | 0                             | 607       | 0                               | 0.00          |
| 24/04/2012 | R202 On 02-August-12   | 190.95 | Call         | Bond Future | 707       | 0                             | 707       | 0                               | 0.00          |
| 24/04/2012 | R202 On 02-August-12   | 190.95 | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 24/04/2012 | R202 On 02-August-12   | 191.05 | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 24/04/2012 | R202 On 02-August-12   | 191.00 | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 24/04/2012 | R203 On 03-May-12      |        |              | Bond Future | 7.00      | 106.3526                      | 6.9970    | 106.3526                        | 3,653.00      |
| 24/04/2012 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 7620      | 7                             | 7620      | 7                               | 0.00          |
| 24/04/2012 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 7828      | 7                             | 7828      | 7                               | 0.00          |
| 24/04/2012 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 7413      | 7                             | 7413      | 7                               | 0.00          |
| 24/04/2012 | R203 On 03-May-12      | 7.00   | Call         | Bond Future | 394       | 0                             | 394       | 0                               | 4,200.00      |
| 24/04/2012 | R203 On 03-May-12      | 7.80   | Call         | Bond Future | 3578      | 3                             | 3578      | 3                               | 0.00          |
| 24/04/2012 | R203 On 03-May-12      | 7.15   | Call         | Bond Future | 830       | 1                             | 830       | 1                               | 1,400.00      |
| 24/04/2012 | R203 On 03-May-12      | 7.45   | Call         | Bond Future | 2044      | 2                             | 2044      | 2                               | 0.00          |
| 24/04/2012 | R203 On 03-May-12      | 7.45   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 1,400.00      |
| 24/04/2012 | R203 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 4,200.00      |
| 24/04/2012 | R203 On 03-May-12      | 7.15   | Put          | Bond Future | 136       | 0                             | 136       | 0                               | 0.00          |
| 24/04/2012 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R203 On 03-May-12      | 7.00   | Put          | Bond Future | 380       | 1                             | 380       | 1                               | 0.00          |
| 24/04/2012 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R203 On 02-August-12   |        |              | Bond Future | 7.07      | 107.8541                      | 7.0720    | 107.8541                        | 71.00         |
| 24/04/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 6058      | 6                             | 6058      | 6                               | 0.00          |
| 24/04/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 6252      | 6                             | 6252      | 6                               | 0.00          |
| 24/04/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 5865      | 6                             | 5865      | 6                               | 0.00          |
| 24/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 24/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 24/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 24/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.13      | 105.3395                      | 7.1290    | 105.3395                        | 0.00          |
| 24/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3477      | 3                             | 3477      | 3                               | 0.00          |
| 24/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3623      | 3                             | 3623      | 3                               | 0.00          |
| 24/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3334      | 3                             | 3334      | 3                               | 0.00          |
| 24/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 992       | 1                             | 992       | 1                               | 0.00          |
| 24/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 878       | 1                             | 878       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 933       | 1                             | 933       | 1                               | 0.00          |
| 24/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.19      | 107.1133                      | 7.1910    | 107.1133                        | 0.00          |
| 24/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1035      | 1                             | 1035      | 1                               | 0.00          |
| 24/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1099      | 1                             | 1099      | 1                               | 0.00          |
| 24/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 973       | 1                             | 973       | 1                               | 0.00          |
| 24/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 3947      | 4                             | 3947      | 4                               | 0.00          |
| 24/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 3666      | 4                             | 3666      | 4                               | 0.00          |
| 24/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 3805      | 4                             | 3805      | 4                               | 0.00          |
| 24/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.31      | 106.2686                      | 7.3070    | 106.2686                        | 3,658.00      |
| 24/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 7299      | 7                             | 7299      | 7                               | 0.00          |
| 24/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 7540      | 7                             | 7540      | 7                               | 0.00          |
| 24/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 43        | 0                             | 43        | 0                               | 550.00        |
| 24/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 2325      | 2                             | 2325      | 2                               | 0.00          |
| 24/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 7057      | 7                             | 7057      | 7                               | 0.00          |
| 24/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 1683      | 2                             | 1683      | 2                               | 0.00          |
| 24/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 550.00        |
| 24/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.39      | 103.7382                      | 7.3880    | 103.7382                        | 99.00         |
| 24/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5696      | 5                             | 5696      | 5                               | 0.00          |
| 24/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5481      | 5                             | 5481      | 5                               | 0.00          |
| 24/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5911      | 6                             | 5911      | 6                               | 0.00          |
| 24/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 183       | 0                             | 183       | 0                               | 0.00          |
| 24/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 230       | 0                             | 230       | 0                               | 0.00          |
| 24/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 207       | 0                             | 207       | 0                               | 0.00          |
| 24/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.45      | 105.3238                      | 7.4500    | 105.3238                        | 0.00          |
| 24/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3992      | 4                             | 3992      | 4                               | 0.00          |
| 24/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3829      | 4                             | 3829      | 4                               | 0.00          |
| 24/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 4157      | 4                             | 4157      | 4                               | 0.00          |
| 24/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 1253      | 1                             | 1253      | 1                               | 0.00          |
| 24/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 1402      | 2                             | 1402      | 2                               | 0.00          |
| 24/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 1326      | 1                             | 1326      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.52      | 103.0636                      | 7.5150    | 103.0636                        | 0.00          |
| 24/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 4079      | 4                             | 4079      | 4                               | 0.00          |
| 24/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3931      | 4                             | 3931      | 4                               | 0.00          |
| 24/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4230      | 4                             | 4230      | 4                               | 0.00          |
| 24/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 1736      | 2                             | 1736      | 2                               | 0.00          |
| 24/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 1897      | 2                             | 1897      | 2                               | 0.00          |
| 24/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 1815      | 2                             | 1815      | 2                               | 0.00          |
| 24/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.60      | 105.2852                      | 5.6010    | 105.2852                        | 1,000.00      |
| 24/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 3021      | 3                             | 3021      | 3                               | 0.00          |
| 24/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 3098      | 3                             | 3098      | 3                               | 0.00          |
| 24/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2943      | 3                             | 2943      | 3                               | 0.00          |
| 24/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.59      | 103.0083                      | 5.5850    | 103.0083                        | 18.00         |
| 24/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2277      | 2                             | 2277      | 2                               | 0.00          |
| 24/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2344      | 2                             | 2344      | 2                               | 0.00          |
| 24/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2209      | 2                             | 2209      | 2                               | 0.00          |
| 24/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 24/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.45      | 104.5808                      | 5.4480    | 104.5808                        | 0.00          |
| 24/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 768       | 1                             | 768       | 1                               | 0.00          |
| 24/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 24/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 724       | 1                             | 724       | 1                               | 0.00          |
| 24/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 145       | 0                             | 145       | 0                               | 0.00          |
| 24/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 119       | 0                             | 119       | 0                               | 0.00          |
| 24/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 131       | 0                             | 131       | 0                               | 0.00          |
| 24/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.18      | 102.5747                      | 5.1790    | 102.5747                        | 0.00          |
| 24/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 862       | 1                             | 862       | 1                               | 0.00          |
| 24/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 898       | 1                             | 898       | 1                               | 0.00          |
| 24/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 826       | 1                             | 826       | 1                               | 0.00          |
| 24/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 132       | 0                             | 132       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 114       | 0                             | 114       | 0                               | 0.00          |
| 24/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 123       | 0                             | 123       | 0                               | 0.00          |
| 24/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.56      | 100.2905                      | 7.5580    | 100.2905                        | 21,416.00     |
| 24/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6499      | 6                             | 6499      | 6                               | 0.00          |
| 24/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6759      | 7                             | 6759      | 7                               | 0.00          |
| 24/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6237      | 6                             | 6237      | 6                               | 0.00          |
| 24/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 272       | 0                             | 272       | 0                               | 2,400.00      |
| 24/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 828       | 1                             | 828       | 1                               | 800.00        |
| 24/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2492      | 2                             | 2492      | 2                               | 0.00          |
| 24/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 4111      | 4                             | 4111      | 4                               | 0.00          |
| 24/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 2,400.00      |
| 24/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 800.00        |
| 24/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 306       | 0                             | 306       | 0                               | 0.00          |
| 24/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 889       | 1                             | 889       | 1                               | 0.00          |
| 24/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.64      | 98.0708                       | 7.6400    | 98.0708                         | 210.00        |
| 24/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6141      | 6                             | 6141      | 6                               | 0.00          |
| 24/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5912      | 6                             | 5912      | 6                               | 0.00          |
| 24/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6369      | 6                             | 6369      | 6                               | 0.00          |
| 24/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 24/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 273       | 0                             | 273       | 0                               | 0.00          |
| 24/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 24/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.70      | 99.5660                       | 7.7030    | 99.5660                         | 0.00          |
| 24/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4383      | 4                             | 4383      | 4                               | 0.00          |
| 24/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4208      | 4                             | 4208      | 4                               | 0.00          |
| 24/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4561      | 4                             | 4561      | 4                               | 0.00          |
| 24/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 1424      | 1                             | 1424      | 1                               | 0.00          |
| 24/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 1588      | 2                             | 1588      | 2                               | 0.00          |
| 24/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 1504      | 2                             | 1504      | 2                               | 0.00          |
| 24/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.77      | 97.6003                       | 7.7720    | 97.6003                         | 0.00          |
| 24/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4546      | 4                             | 4546      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4386      | 4                             | 4386      | 4                               | 0.00          |
| 24/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4708      | 5                             | 4708      | 5                               | 0.00          |
| 24/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2016      | 2                             | 2016      | 2                               | 0.00          |
| 24/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 2197      | 2                             | 2197      | 2                               | 0.00          |
| 24/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2105      | 2                             | 2105      | 2                               | 0.00          |
| 24/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.66      | 94.6463                       | 7.6620    | 94.6463                         | 10,014.00     |
| 24/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7772      | 8                             | 7772      | 8                               | 0.00          |
| 24/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 8047      | 8                             | 8047      | 8                               | 0.00          |
| 24/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7497      | 7                             | 7497      | 7                               | 0.00          |
| 24/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 213       | 0                             | 213       | 0                               | 3,000.00      |
| 24/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 707       | 1                             | 707       | 1                               | 1,000.00      |
| 24/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2378      | 2                             | 2378      | 2                               | 0.00          |
| 24/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 4104      | 4                             | 4104      | 4                               | 0.00          |
| 24/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 3,000.00      |
| 24/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 1,000.00      |
| 24/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 474       | 1                             | 474       | 1                               | 0.00          |
| 24/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 1213      | 1                             | 1213      | 1                               | 0.00          |
| 24/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.74      | 95.9869                       | 7.7380    | 95.9869                         | 336.00        |
| 24/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6166      | 6                             | 6166      | 6                               | 0.00          |
| 24/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6405      | 6                             | 6405      | 6                               | 0.00          |
| 24/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5926      | 6                             | 5926      | 6                               | 0.00          |
| 24/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 389       | 0                             | 389       | 0                               | 0.00          |
| 24/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 316       | 0                             | 316       | 0                               | 0.00          |
| 24/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 352       | 0                             | 352       | 0                               | 0.00          |
| 24/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.80      | 94.0550                       | 7.8000    | 94.0550                         | 0.00          |
| 24/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4452      | 4                             | 4452      | 4                               | 0.00          |
| 24/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4636      | 4                             | 4636      | 4                               | 0.00          |
| 24/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4270      | 4                             | 4270      | 4                               | 0.00          |
| 24/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 1973      | 2                             | 1973      | 2                               | 0.00          |
| 24/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 1775      | 2                             | 1775      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 1872      | 2                             | 1872      | 2                               | 0.00          |
| 24/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.87      | 95.6371                       | 7.8660    | 95.6371                         | 0.00          |
| 24/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3832      | 4                             | 3832      | 4                               | 0.00          |
| 24/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3989      | 4                             | 3989      | 4                               | 0.00          |
| 24/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3682      | 4                             | 3682      | 4                               | 0.00          |
| 24/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 3207      | 3                             | 3207      | 3                               | 0.00          |
| 24/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 2952      | 3                             | 2952      | 3                               | 0.00          |
| 24/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 3075      | 3                             | 3075      | 3                               | 0.00          |
| 24/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.72      | 76.0849                       | 8.7160    | 76.0849                         | 3,060.00      |
| 24/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 2395      | 2                             | 2395      | 2                               | 0.00          |
| 24/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 2079      | 2                             | 2079      | 2                               | 0.00          |
| 24/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 2724      | 3                             | 2724      | 3                               | 0.00          |
| 24/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 125       | 0                             | 125       | 0                               | 0.00          |
| 24/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 243       | 0                             | 243       | 0                               | 0.00          |
| 24/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 176       | 0                             | 176       | 0                               | 0.00          |
| 24/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.79      | 77.1504                       | 8.7870    | 77.1504                         | 0.00          |
| 24/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5107      | 5                             | 5107      | 5                               | 0.00          |
| 24/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4860      | 5                             | 4860      | 5                               | 0.00          |
| 24/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5359      | 5                             | 5359      | 5                               | 0.00          |
| 24/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1478      | 1                             | 1478      | 1                               | 0.00          |
| 24/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 1710      | 2                             | 1710      | 2                               | 0.00          |
| 24/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1590      | 2                             | 1590      | 2                               | 0.00          |
| 24/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.85      | 75.1890                       | 8.8490    | 75.1890                         | 0.00          |
| 24/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5087      | 5                             | 5087      | 5                               | 0.00          |
| 24/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4882      | 5                             | 4882      | 5                               | 0.00          |
| 24/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5295      | 5                             | 5295      | 5                               | 0.00          |
| 24/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 3753      | 4                             | 3753      | 4                               | 0.00          |
| 24/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4101      | 4                             | 4101      | 4                               | 0.00          |
| 24/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 3924      | 4                             | 3924      | 4                               | 0.00          |
| 24/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.91      | 76.4569                       | 8.9140    | 76.4569                         | 0.00          |
| 24/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5707      | 6                             | 5707      | 6                               | 0.00          |
| 24/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5510      | 6                             | 5510      | 6                               | 0.00          |
| 24/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5907      | 6                             | 5907      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 4871      | 5                             | 4871      | 5                               | 0.00          |
| 24/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5234      | 5                             | 5234      | 5                               | 0.00          |
| 24/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5049      | 5                             | 5049      | 5                               | 0.00          |
| 24/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 142.56    | 141.7535                      | 142.5552  | 141.7535                        | 925.00        |
| 24/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 3555      | 3                             | 3555      | 3                               | 0.00          |
| 24/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 3505      | 3                             | 3505      | 3                               | 0.00          |
| 24/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 3605      | 3                             | 3605      | 3                               | 0.00          |
| 24/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R210 On 02-August-12   |        |              | Bond Future | 144.56    | 143.7531                      | 144.5634  | 143.7531                        | 80.00         |
| 24/04/2012 | R210 On 02-August-12   | 143.00 | Call         | Bond Future | 1563      | 1                             | 1563      | 1                               | 0.00          |
| 24/04/2012 | R210 On 02-August-12   | 143.05 | Call         | Bond Future | 1513      | 1                             | 1513      | 1                               | 0.00          |
| 24/04/2012 | R210 On 02-August-12   | 142.95 | Call         | Bond Future | 1613      | 1                             | 1613      | 1                               | 0.00          |
| 24/04/2012 | R210 On 02-August-12   | 142.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R210 On 02-August-12   | 143.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R210 On 02-August-12   | 143.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.59    | 119.2428                      | 119.5940  | 119.2428                        | 480.00        |
| 24/04/2012 | R211 On 03-May-12      | 118.20 | Call         | Bond Future | 1394      | 1                             | 1394      | 1                               | 0.00          |
| 24/04/2012 | R211 On 03-May-12      | 118.15 | Call         | Bond Future | 1444      | 1                             | 1444      | 1                               | 0.00          |
| 24/04/2012 | R211 On 03-May-12      | 118.25 | Call         | Bond Future | 1344      | 1                             | 1344      | 1                               | 0.00          |
| 24/04/2012 | R211 On 03-May-12      | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R211 On 03-May-12      | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R211 On 03-May-12      | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R211 On 02-August-12   |        |              | Bond Future | 119.88    | 119.5279                      | 119.8818  | 119.5279                        | 0.00          |
| 24/04/2012 | R211 On 02-August-12   | 120.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R211 On 02-August-12   | 119.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R211 On 02-August-12   | 120.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R211 On 02-August-12   | 120.05 | Put          | Bond Future | 168       | 1                             | 168       | 1                               | 0.00          |
| 24/04/2012 | R211 On 02-August-12   | 119.95 | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 24/04/2012 | R211 On 02-August-12   | 120.00 | Put          | Bond Future | 118       | 0                             | 118       | 0                               | 0.00          |
| 24/04/2012 | R212 On 03-May-12      |        |              | Bond Future | 118.74    | 118.2876                      | 118.7376  | 118.2876                        | 2,902.00      |
| 24/04/2012 | R212 On 03-May-12      | 115.30 | Call         | Bond Future | 3438      | 3                             | 3438      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R212 On 03-May-12      | 115.35 | Call         | Bond Future | 3388      | 3                             | 3388      | 3                               | 0.00          |
| 24/04/2012 | R212 On 03-May-12      | 115.25 | Call         | Bond Future | 3488      | 3                             | 3488      | 3                               | 0.00          |
| 24/04/2012 | R212 On 03-May-12      | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R212 On 03-May-12      | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R212 On 03-May-12      | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R212 On 02-August-12   |        |              | Bond Future | 118.88    | 118.4230                      | 118.8771  | 118.4230                        | 30.00         |
| 24/04/2012 | R212 On 02-August-12   | 118.00 | Call         | Bond Future | 877       | 0                             | 877       | 0                               | 0.00          |
| 24/04/2012 | R212 On 02-August-12   | 118.05 | Call         | Bond Future | 827       | 0                             | 827       | 0                               | 0.00          |
| 24/04/2012 | R212 On 02-August-12   | 117.95 | Call         | Bond Future | 927       | 0                             | 927       | 0                               | 0.00          |
| 24/04/2012 | R212 On 02-August-12   | 117.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R212 On 02-August-12   | 118.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R212 On 02-August-12   | 118.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.55      | 86.8903                       | 8.5460    | 86.8903                         | 4,435.00      |
| 24/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 5549      | 5                             | 5549      | 5                               | 0.00          |
| 24/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5920      | 6                             | 5920      | 6                               | 0.00          |
| 24/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 5177      | 5                             | 5177      | 5                               | 0.00          |
| 24/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 24/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 24/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 24/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.62      | 88.1177                       | 8.6180    | 88.1177                         | 13.00         |
| 24/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 6140      | 6                             | 6140      | 6                               | 0.00          |
| 24/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6421      | 6                             | 6421      | 6                               | 0.00          |
| 24/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5864      | 6                             | 5864      | 6                               | 0.00          |
| 24/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 1307      | 1                             | 1307      | 1                               | 0.00          |
| 24/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1118      | 1                             | 1118      | 1                               | 0.00          |
| 24/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 1209      | 1                             | 1209      | 1                               | 0.00          |
| 24/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.68      | 85.9256                       | 8.6820    | 85.9256                         | 0.00          |
| 24/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5877      | 6                             | 5877      | 6                               | 0.00          |
| 24/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 6107      | 6                             | 6107      | 6                               | 0.00          |
| 24/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5651      | 6                             | 5651      | 6                               | 0.00          |
| 24/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 3534      | 4                             | 3534      | 4                               | 0.00          |
| 24/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 3221      | 3                             | 3221      | 3                               | 0.00          |
| 24/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 3374      | 3                             | 3374      | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2012 | R213 On 07-February-13  |        |              | Bond Future        | 8.75      | 87.3702                       | 8.7510    | 87.3702                         | 0.00          |
| 24/04/2012 | R213 On 07-February-13  | 9.00   | Call         | Bond Future        | 6426      | 6                             | 6426      | 6                               | 0.00          |
| 24/04/2012 | R213 On 07-February-13  | 9.05   | Call         | Bond Future        | 6644      | 7                             | 6644      | 7                               | 0.00          |
| 24/04/2012 | R213 On 07-February-13  | 8.95   | Call         | Bond Future        | 6211      | 6                             | 6211      | 6                               | 0.00          |
| 24/04/2012 | R213 On 07-February-13  | 8.95   | Put          | Bond Future        | 4654      | 5                             | 4654      | 5                               | 0.00          |
| 24/04/2012 | R213 On 07-February-13  | 9.05   | Put          | Bond Future        | 4321      | 4                             | 4321      | 4                               | 0.00          |
| 24/04/2012 | R213 On 07-February-13  | 9.00   | Put          | Bond Future        | 4485      | 5                             | 4485      | 5                               | 0.00          |
| 24/04/2012 | R214 On 03-May-12       |        |              | Bond Future        | 8.76      | 77.5211                       | 8.7560    | 77.5211                         | 1,530.00      |
| 24/04/2012 | R214 On 03-May-12       | 8.80   | Call         | Bond Future        | 367       | 0                             | 367       | 0                               | 0.00          |
| 24/04/2012 | R214 On 03-May-12       | 8.79   | Call         | Bond Future        | 283       | 0                             | 283       | 0                               | 0.00          |
| 24/04/2012 | R214 On 03-May-12       | 8.81   | Call         | Bond Future        | 449       | 0                             | 449       | 0                               | 0.00          |
| 24/04/2012 | R214 On 03-May-12       | 8.81   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R214 On 03-May-12       | 8.79   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R214 On 03-May-12       | 8.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R214 On 02-August-12    |        |              | Bond Future        | 8.82      | 78.6115                       | 8.8240    | 78.6115                         | 0.00          |
| 24/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 281       | 0                             | 281       | 0                               | 0.00          |
| 24/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 116       | 0                             | 116       | 0                               | 0.00          |
| 24/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 198       | 0                             | 198       | 0                               | 0.00          |
| 25/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 429.20    | 430.0490                      | 429.2010  | 430.0490                        | 13.00         |
| 25/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 435.25    | 436.1110                      | 435.2460  | 436.1110                        | 0.00          |
| 25/04/2012 | AL7T On 01-November-12  |        |              | Index Future       | 441.88    | 442.7630                      | 441.8820  | 442.7630                        | 0.00          |
| 25/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 389.25    | 390.1420                      | 389.2530  | 390.1420                        | 819.00        |
| 25/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 394.74    | 395.6410                      | 394.7360  | 395.6410                        | 198.00        |
| 25/04/2012 | ALBI On 01-November-12  |        |              | Index Future       | 400.75    | 401.6760                      | 400.7540  | 401.6760                        | 0.00          |
| 25/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 25/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.00      | 0.0070                        | 0.0044    | 0.0070                          | 12,500.00     |
| 25/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.10      | 0.0976                        | 0.0954    | 0.0976                          | 5,670.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.27      | 0.2501                        | 0.2705    | 0.2501                          | 8,000.00      |
| 25/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0092                        | 0.0095    | 0.0092                          | 8,000.00      |
| 25/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.21      | 0.1993                        | 0.2089    | 0.1993                          | 0.00          |
| 25/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0032                        | 0.0029    | 0.0032                          | 16,000.00     |
| 25/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.33      | 6.3415                        | 6.3306    | 6.3415                          | 500.00        |
| 25/04/2012 | DAAE On 30-April-12     | 6.50   | Call         | Any day expiry     | 5         | 0                             | 5         | 0                               | 0.00          |
| 25/04/2012 | DAAE On 30-April-12     | 6.55   | Call         | Any day expiry     | 3         | 0                             | 3         | 0                               | 0.00          |
| 25/04/2012 | DAAE On 30-April-12     | 6.37   | Call         | Any day expiry     | 25        | 0                             | 25        | 0                               | 2,000.00      |
| 25/04/2012 | DAAE On 30-April-12     | 6.45   | Call         | Any day expiry     | 9         | 0                             | 9         | 0                               | 0.00          |
| 25/04/2012 | DAAE On 30-April-12     | 6.45   | Put          | Any day expiry     | 128       | 0                             | 128       | 0                               | 0.00          |
| 25/04/2012 | DAAE On 30-April-12     | 6.37   | Put          | Any day expiry     | 64        | 0                             | 64        | 0                               | 0.00          |
| 25/04/2012 | DAAE On 30-April-12     | 6.55   | Put          | Any day expiry     | 222       | 0                             | 222       | 0                               | 0.00          |
| 25/04/2012 | DAAE On 30-April-12     | 6.50   | Put          | Any day expiry     | 174       | 0                             | 174       | 0                               | 0.00          |
| 25/04/2012 | DAAF On 30-April-12     |        |              | Any day expiry     | 8.05      | 8.0321                        | 8.0477    | 8.0321                          | 0.00          |
| 25/04/2012 | DAAF On 30-April-12     | 8.00   | Call         | Any day expiry     | 69        | 0                             | 69        | 0                               | 0.00          |
| 25/04/2012 | DAAF On 30-April-12     | 8.05   | Call         | Any day expiry     | 36        | 0                             | 36        | 0                               | 0.00          |
| 25/04/2012 | DAAF On 30-April-12     | 7.95   | Call         | Any day expiry     | 110       | 0                             | 110       | 0                               | 0.00          |
| 25/04/2012 | DAAF On 30-April-12     | 7.95   | Put          | Any day expiry     | 12        | 0                             | 12        | 0                               | 0.00          |
| 25/04/2012 | DAAF On 30-April-12     | 8.05   | Put          | Any day expiry     | 38        | 0                             | 38        | 0                               | 0.00          |
| 25/04/2012 | DAAF On 30-April-12     | 8.00   | Put          | Any day expiry     | 21        | 0                             | 21        | 0                               | 0.00          |
| 25/04/2012 | DAAG On 30-April-12     |        |              | Any day expiry     | 7.79      | 7.7941                        | 7.7899    | 7.7941                          | 500.00        |
| 25/04/2012 | DAAG On 30-April-12     | 7.95   | Call         | Any day expiry     | 10        | 0                             | 10        | 0                               | 0.00          |
| 25/04/2012 | DAAG On 30-April-12     | 8.00   | Call         | Any day expiry     | 6         | 0                             | 6         | 0                               | 0.00          |
| 25/04/2012 | DAAG On 30-April-12     | 7.90   | Call         | Any day expiry     | 17        | 0                             | 17        | 0                               | 0.00          |
| 25/04/2012 | DAAG On 30-April-12     | 7.90   | Put          | Any day expiry     | 127       | 0                             | 127       | 0                               | 0.00          |
| 25/04/2012 | DAAG On 30-April-12     | 8.00   | Put          | Any day expiry     | 216       | 0                             | 216       | 0                               | 0.00          |
| 25/04/2012 | DAAG On 30-April-12     | 7.95   | Put          | Any day expiry     | 170       | 0                             | 170       | 0                               | 0.00          |
| 25/04/2012 | GOVI On 03-May-12       |        |              | GOVI               | 390.25    | 391.0740                      | 390.2460  | 391.0740                        | 89.00         |
| 25/04/2012 | GOVI On 03-May-12       | 382.00 | Call         | GOVI               | 82460     | 9                             | 82460     | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | GOVI On 03-May-12       | 382.01 | Call         | GOVI                   | 82360     | 9                             | 82360     | 9                               | 0.00          |
| 25/04/2012 | GOVI On 03-May-12       | 381.99 | Call         | GOVI                   | 82560     | 9                             | 82560     | 9                               | 0.00          |
| 25/04/2012 | GOVI On 03-May-12       | 381.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | GOVI On 03-May-12       | 382.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | GOVI On 03-May-12       | 382.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | GOVI On 02-August-12    |        |              | GOVI                   | 395.74    | 396.5870                      | 395.7430  | 396.5870                        | 142.00        |
| 25/04/2012 | GOVI On 02-August-12    | 390.00 | Call         | GOVI                   | 57430     | 7                             | 57430     | 7                               | 0.00          |
| 25/04/2012 | GOVI On 02-August-12    | 390.01 | Call         | GOVI                   | 57330     | 7                             | 57330     | 7                               | 0.00          |
| 25/04/2012 | GOVI On 02-August-12    | 389.99 | Call         | GOVI                   | 57530     | 7                             | 57530     | 7                               | 0.00          |
| 25/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | GOVI On 01-November-12  |        |              | GOVI                   | 401.78    | 402.6360                      | 401.7760  | 402.6360                        | 0.00          |
| 25/04/2012 | GOVI On 01-November-12  | 402.00 | Call         | GOVI                   | 0         | 1                             | 0         | 1                               | 0.00          |
| 25/04/2012 | GOVI On 01-November-12  | 401.99 | Call         | GOVI                   | 0         | 1                             | 0         | 1                               | 0.00          |
| 25/04/2012 | GOVI On 01-November-12  | 402.01 | Call         | GOVI                   | 0         | 1                             | 0         | 1                               | 0.00          |
| 25/04/2012 | GOVI On 01-November-12  | 402.01 | Put          | GOVI                   | 2340      | 0                             | 2340      | 0                               | 0.00          |
| 25/04/2012 | GOVI On 01-November-12  | 401.99 | Put          | GOVI                   | 2140      | 0                             | 2140      | 0                               | 0.00          |
| 25/04/2012 | GOVI On 01-November-12  | 402.00 | Put          | GOVI                   | 2240      | 0                             | 2240      | 0                               | 0.00          |
| 25/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 25/04/2012 | IGOV On 03-May-12       |        |              | Index Future           | 174.03    | 174.0930                      | 174.0250  | 174.0930                        | 431.00        |
| 25/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 176.48    | 176.5470                      | 176.4760  | 176.5470                        | 131.00        |
| 25/04/2012 | IGOV On 01-November-12  |        |              | Index Future           | 179.17    | 179.2400                      | 179.1660  | 179.2400                        | 0.00          |
| 25/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 471.64    | 470.2130                      | 471.6420  | 470.2130                        | 0.00          |
| 25/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 478.34    | 476.8940                      | 478.3440  | 476.8940                        | 169.00        |
| 25/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 25/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 25/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 25/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 25/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 25/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 25/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 25/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 2,890.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3600                       | 5.6400    | 94.3600                         | 0.00          |
| 25/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.66      | 94.3400                       | 5.6600    | 94.3400                         | 0.00          |
| 25/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.70      | 94.3100                       | 5.7000    | 94.3100                         | 44,760.00     |
| 25/04/2012 | JBAF On 17-October-12   |        |              | Jibar Tradeable Future | 5.72      | 94.2900                       | 5.7200    | 94.2900                         | 0.00          |
| 25/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.79      | 94.2200                       | 5.7900    | 94.2200                         | 840.00        |
| 25/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.94      | 94.0600                       | 5.9400    | 94.0600                         | 790.00        |
| 25/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.12      | 93.8800                       | 6.1200    | 93.8800                         | 500.00        |
| 25/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.30      | 93.7000                       | 6.3000    | 93.7000                         | 1,700.00      |
| 25/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.50      | 93.4900                       | 6.5000    | 93.4900                         | 1,500.00      |
| 25/04/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.70      | 93.2800                       | 6.7000    | 93.2800                         | 0.00          |
| 25/04/2012 | R157 On 03-May-12       |        |              | Bond Future            | 6.49      | 122.7923                      | 6.4900    | 122.7923                        | 12,719.00     |
| 25/04/2012 | R157 On 03-May-12       | 8.25   | Call         | Bond Future            | 5719      | 6                             | 5719      | 6                               | 0.00          |
| 25/04/2012 | R157 On 03-May-12       | 8.30   | Call         | Bond Future            | 5876      | 6                             | 5876      | 6                               | 0.00          |
| 25/04/2012 | R157 On 03-May-12       | 8.20   | Call         | Bond Future            | 5561      | 6                             | 5561      | 6                               | 0.00          |
| 25/04/2012 | R157 On 03-May-12       | 6.25   | Call         | Bond Future            | 15        | 0                             | 15        | 0                               | 1,500.00      |
| 25/04/2012 | R157 On 03-May-12       | 6.50   | Call         | Bond Future            | 233       | 0                             | 233       | 0                               | 1,500.00      |
| 25/04/2012 | R157 On 03-May-12       | 7.35   | Call         | Bond Future            | 2839      | 3                             | 2839      | 3                               | 0.00          |
| 25/04/2012 | R157 On 03-May-12       | 6.75   | Call         | Bond Future            | 881       | 1                             | 881       | 1                               | 1,500.00      |
| 25/04/2012 | R157 On 03-May-12       | 6.75   | Put          | Bond Future            | 14        | 0                             | 14        | 0                               | 1,500.00      |
| 25/04/2012 | R157 On 03-May-12       | 7.35   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 1,500.00      |
| 25/04/2012 | R157 On 03-May-12       | 6.50   | Put          | Bond Future            | 200       | 0                             | 200       | 0                               | 1,500.00      |
| 25/04/2012 | R157 On 03-May-12       | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R157 On 03-May-12       | 6.25   | Put          | Bond Future            | 823       | 1                             | 823       | 1                               | 0.00          |
| 25/04/2012 | R157 On 03-May-12       | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R157 On 03-May-12       | 8.25   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.56      | 124.5228                      | 6.5630    | 124.5228                        | 108.00        |
| 25/04/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 4358      | 4                             | 4358      | 4                               | 0.00          |
| 25/04/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 4504      | 5                             | 4504      | 5                               | 0.00          |
| 25/04/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 4213      | 4                             | 4213      | 4                               | 0.00          |
| 25/04/2012 | R157 On 02-August-12    | 6.15   | Call         | Bond Future            | 267       | 0                             | 267       | 0                               | 3,750.00      |
| 25/04/2012 | R157 On 02-August-12    | 6.35   | Call         | Bond Future            | 460       | 0                             | 460       | 0                               | 1,250.00      |
| 25/04/2012 | R157 On 02-August-12    | 6.55   | Call         | Bond Future            | 731       | 0                             | 731       | 0                               | 0.00          |
| 25/04/2012 | R157 On 02-August-12    | 6.95   | Call         | Bond Future            | 1511      | 0                             | 1511      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R157 On 02-August-12   | 6.95   | Put          | Bond Future | 320       | 0                             | 320       | 0                               | 3,750.00      |
| 25/04/2012 | R157 On 02-August-12   | 6.55   | Put          | Bond Future | 771       | 0                             | 771       | 0                               | 1,250.00      |
| 25/04/2012 | R157 On 02-August-12   | 6.35   | Put          | Bond Future | 1122      | 0                             | 1122      | 0                               | 0.00          |
| 25/04/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 25/04/2012 | R157 On 02-August-12   | 6.15   | Put          | Bond Future | 1555      | 0                             | 1555      | 0                               | 0.00          |
| 25/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 25/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 25/04/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.61      | 119.6126                      | 6.6050    | 119.6126                        | 0.00          |
| 25/04/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1767      | 2                             | 1767      | 2                               | 0.00          |
| 25/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1863      | 2                             | 1863      | 2                               | 0.00          |
| 25/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1673      | 2                             | 1673      | 2                               | 0.00          |
| 25/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 696       | 1                             | 696       | 1                               | 0.00          |
| 25/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 604       | 1                             | 604       | 1                               | 0.00          |
| 25/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 649       | 1                             | 649       | 1                               | 0.00          |
| 25/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.65      | 121.6259                      | 6.6480    | 121.6259                        | 0.00          |
| 25/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1410      | 1                             | 1410      | 1                               | 0.00          |
| 25/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1483      | 1                             | 1483      | 1                               | 0.00          |
| 25/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1340      | 1                             | 1340      | 1                               | 0.00          |
| 25/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1206      | 1                             | 1206      | 1                               | 0.00          |
| 25/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1092      | 1                             | 1092      | 1                               | 0.00          |
| 25/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1148      | 1                             | 1148      | 1                               | 0.00          |
| 25/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.21      | 123.7675                      | 8.2050    | 123.7675                        | 30,990.00     |
| 25/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7276      | 8                             | 7276      | 8                               | 0.00          |
| 25/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7711      | 8                             | 7711      | 8                               | 0.00          |
| 25/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6838      | 7                             | 6838      | 7                               | 0.00          |
| 25/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 107       | 0                             | 107       | 0                               | 2,250.00      |
| 25/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 5957      | 6                             | 5957      | 6                               | 0.00          |
| 25/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 899       | 1                             | 899       | 1                               | 750.00        |
| 25/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 2911      | 3                             | 2911      | 3                               | 0.00          |
| 25/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 134       | 0                             | 134       | 0                               | 750.00        |
| 25/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 2,250.00      |
| 25/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 947       | 1                             | 947       | 1                               | 0.00          |
| 25/04/2012 | R186 On 03-May-12      | 8.95   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 3079      | 3                             | 3079      | 3                               | 0.00          |
| 25/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.28      | 120.2180                      | 8.2840    | 120.2180                        | 790.00        |
| 25/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 5952      | 6                             | 5952      | 6                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6267      | 7                             | 6267      | 7                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5643      | 6                             | 5643      | 6                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 3198      | 3                             | 3198      | 3                               | 8,750.00      |
| 25/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 5400      | 6                             | 5400      | 6                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1407      | 2                             | 1407      | 2                               | 43.00         |
| 25/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6015      | 6                             | 6015      | 6                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 2171      | 2                             | 2171      | 2                               | 1,099.00      |
| 25/04/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 7584      | 8                             | 7584      | 8                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 7.70   | Call         | Bond Future | 1250      | 0                             | 1250      | 0                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.30   | Call         | Bond Future | 3436      | 0                             | 3436      | 0                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1152      | 1                             | 1152      | 1                               | 276.00        |
| 25/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 6476      | 6                             | 6476      | 6                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.30   | Put          | Bond Future | 3286      | 0                             | 3286      | 0                               | 900.00        |
| 25/04/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 1127      | 1                             | 1127      | 1                               | 199.00        |
| 25/04/2012 | R186 On 02-August-12   | 7.70   | Put          | Bond Future | 6919      | 0                             | 6919      | 0                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 1664      | 2                             | 1664      | 2                               | 43.00         |
| 25/04/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 4881      | 5                             | 4881      | 5                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 1944      | 2                             | 1944      | 2                               | 276.00        |
| 25/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 7223      | 7                             | 7223      | 7                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 1828      | 2                             | 1828      | 2                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 3518      | 3                             | 3518      | 3                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 1561      | 1                             | 1561      | 1                               | 0.00          |
| 25/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 1690      | 2                             | 1690      | 2                               | 2,700.00      |
| 25/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.35      | 122.0586                      | 8.3500    | 122.0586                        | 0.00          |
| 25/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7025      | 7                             | 7025      | 7                               | 0.00          |
| 25/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 6752      | 7                             | 6752      | 7                               | 0.00          |
| 25/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7302      | 8                             | 7302      | 8                               | 0.00          |
| 25/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 3256      | 3                             | 3256      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 3587      | 3                             | 3587      | 3                               | 0.00          |
| 25/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 3418      | 3                             | 3418      | 3                               | 0.00          |
| 25/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.42      | 118.8107                      | 8.4210    | 118.8107                        | 0.00          |
| 25/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6207      | 6                             | 6207      | 6                               | 0.00          |
| 25/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 5977      | 6                             | 5977      | 6                               | 0.00          |
| 25/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6448      | 7                             | 6448      | 7                               | 0.00          |
| 25/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 5290      | 5                             | 5290      | 5                               | 0.00          |
| 25/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 5715      | 6                             | 5715      | 6                               | 0.00          |
| 25/04/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 5496      | 5                             | 5496      | 5                               | 0.00          |
| 25/04/2012 | R189 On 03-May-12      |        |              | Bond Future | 215.66    | 215.6503                      | 215.6609  | 215.6503                        | 0.00          |
| 25/04/2012 | R189 On 03-May-12      | 215.00 | Call         | Bond Future | 661       | 1                             | 661       | 1                               | 0.00          |
| 25/04/2012 | R189 On 03-May-12      | 215.05 | Call         | Bond Future | 611       | 1                             | 611       | 1                               | 0.00          |
| 25/04/2012 | R189 On 03-May-12      | 214.95 | Call         | Bond Future | 711       | 1                             | 711       | 1                               | 0.00          |
| 25/04/2012 | R189 On 03-May-12      | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R189 On 03-May-12      | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R189 On 03-May-12      | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R189 On 02-August-12   |        |              | Bond Future | 218.70    | 218.6882                      | 218.6974  | 218.6882                        | 44.00         |
| 25/04/2012 | R189 On 02-August-12   | 218.00 | Call         | Bond Future | 697       | 1                             | 697       | 1                               | 0.00          |
| 25/04/2012 | R189 On 02-August-12   | 218.05 | Call         | Bond Future | 647       | 1                             | 647       | 1                               | 0.00          |
| 25/04/2012 | R189 On 02-August-12   | 217.95 | Call         | Bond Future | 747       | 1                             | 747       | 1                               | 0.00          |
| 25/04/2012 | R189 On 02-August-12   | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R189 On 02-August-12   | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R189 On 02-August-12   | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R197 On 03-May-12      |        |              | Bond Future | 259.88    | 259.8319                      | 259.8795  | 259.8319                        | 1,044.00      |
| 25/04/2012 | R197 On 03-May-12      | 251.00 | Call         | Bond Future | 8879      | 9                             | 8879      | 9                               | 0.00          |
| 25/04/2012 | R197 On 03-May-12      | 251.05 | Call         | Bond Future | 8829      | 9                             | 8829      | 9                               | 0.00          |
| 25/04/2012 | R197 On 03-May-12      | 250.95 | Call         | Bond Future | 8929      | 9                             | 8929      | 9                               | 0.00          |
| 25/04/2012 | R197 On 03-May-12      | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R197 On 03-May-12      | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R197 On 03-May-12      | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R197 On 02-August-12   |        |              | Bond Future | 258.35    | 258.3031                      | 258.3494  | 258.3031                        | 502.00        |
| 25/04/2012 | R197 On 02-August-12   | 257.00 | Call         | Bond Future | 1349      | 1                             | 1349      | 1                               | 0.00          |
| 25/04/2012 | R197 On 02-August-12   | 256.95 | Call         | Bond Future | 1399      | 1                             | 1399      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R197 On 02-August-12   | 257.05 | Call         | Bond Future | 1299      | 1                             | 1299      | 1                               | 0.00          |
| 25/04/2012 | R197 On 02-August-12   | 257.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R197 On 02-August-12   | 256.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R197 On 02-August-12   | 257.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R201 On 03-May-12      |        |              | Bond Future | 5.84      | 110.3054                      | 5.8370    | 110.3054                        | 1,845.00      |
| 25/04/2012 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 4657      | 5                             | 4657      | 5                               | 0.00          |
| 25/04/2012 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 4775      | 5                             | 4775      | 5                               | 0.00          |
| 25/04/2012 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 4538      | 5                             | 4538      | 5                               | 0.00          |
| 25/04/2012 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 5.85      | 107.4543                      | 5.8530    | 107.4543                        | 436.00        |
| 25/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3663      | 4                             | 3663      | 4                               | 0.00          |
| 25/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3771      | 4                             | 3771      | 4                               | 0.00          |
| 25/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3554      | 4                             | 3554      | 4                               | 0.00          |
| 25/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.81      | 109.0910                      | 5.8110    | 109.0910                        | 0.00          |
| 25/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1636      | 2                             | 1636      | 2                               | 0.00          |
| 25/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1716      | 2                             | 1716      | 2                               | 0.00          |
| 25/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1557      | 2                             | 1557      | 2                               | 0.00          |
| 25/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 261       | 0                             | 261       | 0                               | 0.00          |
| 25/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 218       | 0                             | 218       | 0                               | 0.00          |
| 25/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 239       | 0                             | 239       | 0                               | 0.00          |
| 25/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.73      | 106.5143                      | 5.7320    | 106.5143                        | 0.00          |
| 25/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1357      | 1                             | 1357      | 1                               | 0.00          |
| 25/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1420      | 1                             | 1420      | 1                               | 0.00          |
| 25/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1296      | 1                             | 1296      | 1                               | 0.00          |
| 25/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 459       | 0                             | 459       | 0                               | 0.00          |
| 25/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 406       | 0                             | 406       | 0                               | 0.00          |
| 25/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 431       | 0                             | 431       | 0                               | 0.00          |
| 25/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 191.75    | 191.7124                      | 191.7514  | 191.7124                        | 37,085.00     |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R202 On 03-May-12    | 190.00 | Call         | Bond Future | 1751      | 2                             | 1751      | 2                               | 0.00          |
| 25/04/2012 | R202 On 03-May-12    | 189.95 | Call         | Bond Future | 1801      | 2                             | 1801      | 2                               | 0.00          |
| 25/04/2012 | R202 On 03-May-12    | 190.05 | Call         | Bond Future | 1701      | 2                             | 1701      | 2                               | 0.00          |
| 25/04/2012 | R202 On 03-May-12    | 190.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R202 On 03-May-12    | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R202 On 03-May-12    | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R202 On 02-August-12 |        |              | Bond Future | 191.69    | 191.6569                      | 191.6948  | 191.6569                        | 0.00          |
| 25/04/2012 | R202 On 02-August-12 | 191.00 | Call         | Bond Future | 695       | 1                             | 695       | 1                               | 0.00          |
| 25/04/2012 | R202 On 02-August-12 | 191.05 | Call         | Bond Future | 645       | 1                             | 645       | 1                               | 0.00          |
| 25/04/2012 | R202 On 02-August-12 | 190.95 | Call         | Bond Future | 745       | 1                             | 745       | 1                               | 0.00          |
| 25/04/2012 | R202 On 02-August-12 | 190.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R202 On 02-August-12 | 191.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R202 On 02-August-12 | 191.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R203 On 03-May-12    |        |              | Bond Future | 7.02      | 106.7114                      | 7.0150    | 106.7114                        | 3,653.00      |
| 25/04/2012 | R203 On 03-May-12    | 8.75   | Call         | Bond Future | 7539      | 8                             | 7539      | 8                               | 0.00          |
| 25/04/2012 | R203 On 03-May-12    | 8.80   | Call         | Bond Future | 7746      | 8                             | 7746      | 8                               | 0.00          |
| 25/04/2012 | R203 On 03-May-12    | 8.70   | Call         | Bond Future | 7331      | 7                             | 7331      | 7                               | 0.00          |
| 25/04/2012 | R203 On 03-May-12    | 7.00   | Call         | Bond Future | 332       | 0                             | 332       | 0                               | 4,200.00      |
| 25/04/2012 | R203 On 03-May-12    | 7.15   | Call         | Bond Future | 751       | 1                             | 751       | 1                               | 1,400.00      |
| 25/04/2012 | R203 On 03-May-12    | 7.45   | Call         | Bond Future | 1961      | 2                             | 1961      | 2                               | 0.00          |
| 25/04/2012 | R203 On 03-May-12    | 7.80   | Call         | Bond Future | 3496      | 4                             | 3496      | 4                               | 0.00          |
| 25/04/2012 | R203 On 03-May-12    | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 4,200.00      |
| 25/04/2012 | R203 On 03-May-12    | 7.45   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 1,400.00      |
| 25/04/2012 | R203 On 03-May-12    | 7.15   | Put          | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 25/04/2012 | R203 On 03-May-12    | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R203 On 03-May-12    | 7.00   | Put          | Bond Future | 400       | 0                             | 400       | 0                               | 0.00          |
| 25/04/2012 | R203 On 03-May-12    | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R203 On 03-May-12    | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R203 On 02-August-12 |        |              | Bond Future | 7.09      | 108.2146                      | 7.0920    | 108.2146                        | 71.00         |
| 25/04/2012 | R203 On 02-August-12 | 8.50   | Call         | Bond Future | 5973      | 6                             | 5973      | 6                               | 0.00          |
| 25/04/2012 | R203 On 02-August-12 | 8.55   | Call         | Bond Future | 6166      | 6                             | 6166      | 6                               | 0.00          |
| 25/04/2012 | R203 On 02-August-12 | 8.45   | Call         | Bond Future | 5780      | 6                             | 5780      | 6                               | 0.00          |
| 25/04/2012 | R203 On 02-August-12 | 6.60   | Call         | Bond Future | 492       | 0                             | 492       | 0                               | 4,200.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R203 On 02-August-12   | 6.85   | Call         | Bond Future | 845       | 0                             | 845       | 0                               | 1,400.00      |
| 25/04/2012 | R203 On 02-August-12   | 7.15   | Call         | Bond Future | 1446      | 0                             | 1446      | 0                               | 0.00          |
| 25/04/2012 | R203 On 02-August-12   | 7.55   | Call         | Bond Future | 2550      | 0                             | 2550      | 0                               | 0.00          |
| 25/04/2012 | R203 On 02-August-12   | 7.55   | Put          | Bond Future | 581       | 0                             | 581       | 0                               | 4,200.00      |
| 25/04/2012 | R203 On 02-August-12   | 7.15   | Put          | Bond Future | 1194      | 0                             | 1194      | 0                               | 1,400.00      |
| 25/04/2012 | R203 On 02-August-12   | 6.85   | Put          | Bond Future | 1904      | 0                             | 1904      | 0                               | 0.00          |
| 25/04/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |
| 25/04/2012 | R203 On 02-August-12   | 6.60   | Put          | Bond Future | 2659      | 0                             | 2659      | 0                               | 0.00          |
| 25/04/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 54        | 0                             | 54        | 0                               | 0.00          |
| 25/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 25/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.15      | 105.7046                      | 7.1500    | 105.7046                        | 0.00          |
| 25/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3411      | 3                             | 3411      | 3                               | 0.00          |
| 25/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3269      | 3                             | 3269      | 3                               | 0.00          |
| 25/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3556      | 4                             | 3556      | 4                               | 0.00          |
| 25/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 898       | 1                             | 898       | 1                               | 0.00          |
| 25/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 1015      | 1                             | 1015      | 1                               | 0.00          |
| 25/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 955       | 1                             | 955       | 1                               | 0.00          |
| 25/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.21      | 107.4834                      | 7.2140    | 107.4834                        | 0.00          |
| 25/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1004      | 1                             | 1004      | 1                               | 0.00          |
| 25/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1067      | 1                             | 1067      | 1                               | 0.00          |
| 25/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 943       | 1                             | 943       | 1                               | 0.00          |
| 25/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 4008      | 4                             | 4008      | 4                               | 0.00          |
| 25/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 3724      | 4                             | 3724      | 4                               | 0.00          |
| 25/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 3865      | 4                             | 3865      | 4                               | 0.00          |
| 25/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.32      | 106.6118                      | 7.3210    | 106.6118                        | 3,658.00      |
| 25/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 7225      | 7                             | 7225      | 7                               | 0.00          |
| 25/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 7466      | 8                             | 7466      | 8                               | 0.00          |
| 25/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 6983      | 7                             | 6983      | 7                               | 0.00          |
| 25/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 29        | 0                             | 29        | 0                               | 550.00        |
| 25/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 2248      | 2                             | 2248      | 2                               | 0.00          |
| 25/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 550.00        |
| 25/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 1743      | 2                             | 1743      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.40      | 104.0796                      | 7.4020    | 104.0796                        | 99.00         |
| 25/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5628      | 6                             | 5628      | 6                               | 0.00          |
| 25/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5413      | 5                             | 5413      | 5                               | 0.00          |
| 25/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5842      | 6                             | 5842      | 6                               | 0.00          |
| 25/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 186       | 0                             | 186       | 0                               | 0.00          |
| 25/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 234       | 0                             | 234       | 0                               | 0.00          |
| 25/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 210       | 0                             | 210       | 0                               | 0.00          |
| 25/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.47      | 105.6680                      | 7.4650    | 105.6680                        | 0.00          |
| 25/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3936      | 4                             | 3936      | 4                               | 0.00          |
| 25/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 4100      | 4                             | 4100      | 4                               | 0.00          |
| 25/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3775      | 4                             | 3775      | 4                               | 0.00          |
| 25/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 1422      | 1                             | 1422      | 1                               | 0.00          |
| 25/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 1270      | 1                             | 1270      | 1                               | 0.00          |
| 25/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 1344      | 1                             | 1344      | 1                               | 0.00          |
| 25/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.53      | 103.4131                      | 7.5310    | 103.4131                        | 0.00          |
| 25/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 4026      | 4                             | 4026      | 4                               | 0.00          |
| 25/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3879      | 4                             | 3879      | 4                               | 0.00          |
| 25/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4176      | 4                             | 4176      | 4                               | 0.00          |
| 25/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 1757      | 2                             | 1757      | 2                               | 0.00          |
| 25/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 1921      | 2                             | 1921      | 2                               | 0.00          |
| 25/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 1837      | 2                             | 1837      | 2                               | 0.00          |
| 25/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.62      | 105.3533                      | 5.6160    | 105.3533                        | 1,000.00      |
| 25/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 2996      | 3                             | 2996      | 3                               | 0.00          |
| 25/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2918      | 3                             | 2918      | 3                               | 0.00          |
| 25/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 3074      | 3                             | 3074      | 3                               | 0.00          |
| 25/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.60      | 103.0735                      | 5.6030    | 103.0735                        | 259.00        |
| 25/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2252      | 2                             | 2252      | 2                               | 0.00          |
| 25/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2319      | 2                             | 2319      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2184      | 2                             | 2184      | 2                               | 0.00          |
| 25/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.47      | 104.6457                      | 5.4700    | 104.6457                        | 0.00          |
| 25/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 748       | 1                             | 748       | 1                               | 0.00          |
| 25/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 704       | 1                             | 704       | 1                               | 0.00          |
| 25/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 792       | 1                             | 792       | 1                               | 0.00          |
| 25/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 123       | 0                             | 123       | 0                               | 0.00          |
| 25/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 150       | 0                             | 150       | 0                               | 0.00          |
| 25/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 137       | 0                             | 137       | 0                               | 0.00          |
| 25/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.21      | 102.6390                      | 5.2080    | 102.6390                        | 0.00          |
| 25/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 841       | 1                             | 841       | 1                               | 0.00          |
| 25/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 877       | 1                             | 877       | 1                               | 0.00          |
| 25/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 806       | 1                             | 806       | 1                               | 0.00          |
| 25/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 138       | 0                             | 138       | 0                               | 0.00          |
| 25/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 25/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 128       | 0                             | 128       | 0                               | 0.00          |
| 25/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.59      | 100.4837                      | 7.5860    | 100.4837                        | 21,416.00     |
| 25/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6340      | 6                             | 6340      | 6                               | 0.00          |
| 25/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6600      | 7                             | 6600      | 7                               | 0.00          |
| 25/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6078      | 6                             | 6078      | 6                               | 0.00          |
| 25/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 200       | 0                             | 200       | 0                               | 2,400.00      |
| 25/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 3952      | 4                             | 3952      | 4                               | 0.00          |
| 25/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 698       | 1                             | 698       | 1                               | 800.00        |
| 25/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2332      | 2                             | 2332      | 2                               | 0.00          |
| 25/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 800.00        |
| 25/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 2,400.00      |
| 25/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 335       | 0                             | 335       | 0                               | 0.00          |
| 25/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 976       | 1                             | 976       | 1                               | 0.00          |
| 25/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.67      | 98.2638                       | 7.6700    | 98.2638                         | 210.00        |
| 25/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 5989      | 6                             | 5989      | 6                               | 0.00          |
| 25/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5761      | 6                             | 5761      | 6                               | 0.00          |
| 25/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6215      | 6                             | 6215      | 6                               | 0.00          |
| 25/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 230       | 0                             | 230       | 0                               | 0.00          |
| 25/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 287       | 0                             | 287       | 0                               | 0.00          |
| 25/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 259       | 0                             | 259       | 0                               | 0.00          |
| 25/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.73      | 99.7641                       | 7.7340    | 99.7641                         | 0.00          |
| 25/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4265      | 4                             | 4265      | 4                               | 0.00          |
| 25/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4440      | 5                             | 4440      | 5                               | 0.00          |
| 25/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4092      | 4                             | 4092      | 4                               | 0.00          |
| 25/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 1638      | 2                             | 1638      | 2                               | 0.00          |
| 25/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 1469      | 1                             | 1469      | 1                               | 0.00          |
| 25/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 1552      | 2                             | 1552      | 2                               | 0.00          |
| 25/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.80      | 97.7972                       | 7.8040    | 97.7972                         | 0.00          |
| 25/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4436      | 5                             | 4436      | 5                               | 0.00          |
| 25/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4278      | 4                             | 4278      | 4                               | 0.00          |
| 25/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4596      | 5                             | 4596      | 5                               | 0.00          |
| 25/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2070      | 2                             | 2070      | 2                               | 0.00          |
| 25/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 2255      | 2                             | 2255      | 2                               | 0.00          |
| 25/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2161      | 2                             | 2161      | 2                               | 0.00          |
| 25/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.69      | 94.8851                       | 7.6850    | 94.8851                         | 10,014.00     |
| 25/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7632      | 8                             | 7632      | 8                               | 0.00          |
| 25/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 7906      | 8                             | 7906      | 8                               | 0.00          |
| 25/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7356      | 7                             | 7356      | 7                               | 0.00          |
| 25/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 156       | 0                             | 156       | 0                               | 3,000.00      |
| 25/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 3962      | 4                             | 3962      | 4                               | 0.00          |
| 25/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 597       | 1                             | 597       | 1                               | 1,000.00      |
| 25/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2236      | 2                             | 2236      | 2                               | 0.00          |
| 25/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 1,000.00      |
| 25/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 3,000.00      |
| 25/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 505       | 0                             | 505       | 0                               | 0.00          |
| 25/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 1297      | 1                             | 1297      | 1                               | 0.00          |
| 25/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.76      | 96.2198                       | 7.7620    | 96.2198                         | 336.00        |
| 25/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6036      | 6                             | 6036      | 6                               | 0.00          |
| 25/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6273      | 6                             | 6273      | 6                               | 0.00          |
| 25/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5797      | 6                             | 5797      | 6                               | 0.00          |
| 25/04/2012 | R208 On 02-August-12   | 7.20   | Call         | Bond Future | 717       | 0                             | 717       | 0                               | 3,450.00      |
| 25/04/2012 | R208 On 02-August-12   | 8.25   | Call         | Bond Future | 3774      | 0                             | 3774      | 0                               | 0.00          |
| 25/04/2012 | R208 On 02-August-12   | 7.50   | Call         | Bond Future | 1295      | 0                             | 1295      | 0                               | 1,150.00      |
| 25/04/2012 | R208 On 02-August-12   | 7.80   | Call         | Bond Future | 2112      | 0                             | 2112      | 0                               | 0.00          |
| 25/04/2012 | R208 On 02-August-12   | 7.80   | Put          | Bond Future | 1886      | 0                             | 1886      | 0                               | 1,150.00      |
| 25/04/2012 | R208 On 02-August-12   | 8.25   | Put          | Bond Future | 918       | 0                             | 918       | 0                               | 3,450.00      |
| 25/04/2012 | R208 On 02-August-12   | 7.50   | Put          | Bond Future | 2875      | 0                             | 2875      | 0                               | 0.00          |
| 25/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 403       | 0                             | 403       | 0                               | 0.00          |
| 25/04/2012 | R208 On 02-August-12   | 7.20   | Put          | Bond Future | 4147      | 0                             | 4147      | 0                               | 0.00          |
| 25/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 327       | 0                             | 327       | 0                               | 0.00          |
| 25/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 366       | 0                             | 366       | 0                               | 0.00          |
| 25/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.83      | 94.2938                       | 7.8260    | 94.2938                         | 0.00          |
| 25/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4346      | 4                             | 4346      | 4                               | 0.00          |
| 25/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4167      | 4                             | 4167      | 4                               | 0.00          |
| 25/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4529      | 5                             | 4529      | 5                               | 0.00          |
| 25/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 1820      | 2                             | 1820      | 2                               | 0.00          |
| 25/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 2021      | 2                             | 2021      | 2                               | 0.00          |
| 25/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 1918      | 2                             | 1918      | 2                               | 0.00          |
| 25/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.89      | 95.8808                       | 7.8930    | 95.8808                         | 0.00          |
| 25/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3741      | 4                             | 3741      | 4                               | 0.00          |
| 25/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3897      | 4                             | 3897      | 4                               | 0.00          |
| 25/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3594      | 4                             | 3594      | 4                               | 0.00          |
| 25/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 3272      | 3                             | 3272      | 3                               | 0.00          |
| 25/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 3013      | 3                             | 3013      | 3                               | 0.00          |
| 25/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 3137      | 3                             | 3137      | 3                               | 0.00          |
| 25/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.77      | 76.0289                       | 8.7650    | 76.0289                         | 3,060.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 2038      | 2                             | 2038      | 2                               | 0.00          |
| 25/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 2356      | 3                             | 2356      | 3                               | 0.00          |
| 25/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1736      | 2                             | 1736      | 2                               | 0.00          |
| 25/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 291       | 0                             | 291       | 0                               | 0.00          |
| 25/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 148       | 0                             | 148       | 0                               | 0.00          |
| 25/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 210       | 0                             | 210       | 0                               | 0.00          |
| 25/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.84      | 77.0951                       | 8.8370    | 77.0951                         | 0.00          |
| 25/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 4823      | 5                             | 4823      | 5                               | 0.00          |
| 25/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5069      | 5                             | 5069      | 5                               | 0.00          |
| 25/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4582      | 5                             | 4582      | 5                               | 0.00          |
| 25/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 1825      | 2                             | 1825      | 2                               | 0.00          |
| 25/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1581      | 1                             | 1581      | 1                               | 0.00          |
| 25/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1699      | 2                             | 1699      | 2                               | 0.00          |
| 25/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.90      | 75.1266                       | 8.9000    | 75.1266                         | 0.00          |
| 25/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 4852      | 5                             | 4852      | 5                               | 0.00          |
| 25/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5054      | 5                             | 5054      | 5                               | 0.00          |
| 25/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4652      | 5                             | 4652      | 5                               | 0.00          |
| 25/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4267      | 4                             | 4267      | 4                               | 0.00          |
| 25/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 3908      | 4                             | 3908      | 4                               | 0.00          |
| 25/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 4085      | 4                             | 4085      | 4                               | 0.00          |
| 25/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.97      | 76.3953                       | 8.9670    | 76.3953                         | 0.00          |
| 25/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5475      | 6                             | 5475      | 6                               | 0.00          |
| 25/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5283      | 6                             | 5283      | 6                               | 0.00          |
| 25/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5670      | 6                             | 5670      | 6                               | 0.00          |
| 25/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 5041      | 5                             | 5041      | 5                               | 0.00          |
| 25/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5413      | 5                             | 5413      | 5                               | 0.00          |
| 25/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5224      | 5                             | 5224      | 5                               | 0.00          |
| 25/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 142.58    | 142.5552                      | 142.5839  | 142.5552                        | 925.00        |
| 25/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 3584      | 4                             | 3584      | 4                               | 0.00          |
| 25/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 3534      | 4                             | 3534      | 4                               | 0.00          |
| 25/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 3634      | 4                             | 3634      | 4                               | 0.00          |
| 25/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R210 On 03-May-12    | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R210 On 02-August-12 |        |              | Bond Future | 144.59    | 144.5634                      | 144.5915  | 144.5634                        | 80.00         |
| 25/04/2012 | R210 On 02-August-12 | 143.00 | Call         | Bond Future | 1591      | 2                             | 1591      | 2                               | 0.00          |
| 25/04/2012 | R210 On 02-August-12 | 143.05 | Call         | Bond Future | 1541      | 2                             | 1541      | 2                               | 0.00          |
| 25/04/2012 | R210 On 02-August-12 | 142.95 | Call         | Bond Future | 1641      | 2                             | 1641      | 2                               | 0.00          |
| 25/04/2012 | R210 On 02-August-12 | 142.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R210 On 02-August-12 | 143.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R210 On 02-August-12 | 143.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R211 On 03-May-12    |        |              | Bond Future | 119.61    | 119.5940                      | 119.6079  | 119.5940                        | 480.00        |
| 25/04/2012 | R211 On 03-May-12    | 118.20 | Call         | Bond Future | 1408      | 1                             | 1408      | 1                               | 0.00          |
| 25/04/2012 | R211 On 03-May-12    | 118.15 | Call         | Bond Future | 1458      | 1                             | 1458      | 1                               | 0.00          |
| 25/04/2012 | R211 On 03-May-12    | 118.25 | Call         | Bond Future | 1358      | 1                             | 1358      | 1                               | 0.00          |
| 25/04/2012 | R211 On 03-May-12    | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R211 On 03-May-12    | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R211 On 03-May-12    | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R211 On 02-August-12 |        |              | Bond Future | 119.89    | 119.8818                      | 119.8950  | 119.8818                        | 0.00          |
| 25/04/2012 | R211 On 02-August-12 | 120.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R211 On 02-August-12 | 119.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R211 On 02-August-12 | 120.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R211 On 02-August-12 | 120.05 | Put          | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 25/04/2012 | R211 On 02-August-12 | 119.95 | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 25/04/2012 | R211 On 02-August-12 | 120.00 | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 25/04/2012 | R212 On 03-May-12    |        |              | Bond Future | 118.56    | 118.7376                      | 118.5567  | 118.7376                        | 2,902.00      |
| 25/04/2012 | R212 On 03-May-12    | 115.30 | Call         | Bond Future | 3257      | 3                             | 3257      | 3                               | 0.00          |
| 25/04/2012 | R212 On 03-May-12    | 115.35 | Call         | Bond Future | 3207      | 3                             | 3207      | 3                               | 0.00          |
| 25/04/2012 | R212 On 03-May-12    | 115.25 | Call         | Bond Future | 3307      | 3                             | 3307      | 3                               | 0.00          |
| 25/04/2012 | R212 On 03-May-12    | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R212 On 03-May-12    | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R212 On 03-May-12    | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R212 On 02-August-12 |        |              | Bond Future | 118.69    | 118.8771                      | 118.6927  | 118.8771                        | 30.00         |
| 25/04/2012 | R212 On 02-August-12 | 118.00 | Call         | Bond Future | 693       | 1                             | 693       | 1                               | 0.00          |
| 25/04/2012 | R212 On 02-August-12 | 118.05 | Call         | Bond Future | 643       | 1                             | 643       | 1                               | 0.00          |
| 25/04/2012 | R212 On 02-August-12 | 117.95 | Call         | Bond Future | 743       | 1                             | 743       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R212 On 02-August-12   | 117.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R212 On 02-August-12   | 118.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R212 On 02-August-12   | 118.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R213 On 03-May-12      |        |              | Bond Future | 8.61      | 86.9647                       | 8.6050    | 86.9647                         | 4,435.00      |
| 25/04/2012 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 5064      | 6                             | 5064      | 6                               | 0.00          |
| 25/04/2012 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 4692      | 5                             | 4692      | 5                               | 0.00          |
| 25/04/2012 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 5434      | 6                             | 5434      | 6                               | 0.00          |
| 25/04/2012 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 25/04/2012 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 25/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 25/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.68      | 88.1829                       | 8.6780    | 88.1829                         | 303.00        |
| 25/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 5765      | 6                             | 5765      | 6                               | 0.00          |
| 25/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6038      | 6                             | 6038      | 6                               | 0.00          |
| 25/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5496      | 6                             | 5496      | 6                               | 0.00          |
| 25/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 1427      | 1                             | 1427      | 1                               | 0.00          |
| 25/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1222      | 1                             | 1222      | 1                               | 0.00          |
| 25/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 1321      | 1                             | 1321      | 1                               | 0.00          |
| 25/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.74      | 85.9900                       | 8.7440    | 85.9900                         | 0.00          |
| 25/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5565      | 6                             | 5565      | 6                               | 0.00          |
| 25/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 5789      | 6                             | 5789      | 6                               | 0.00          |
| 25/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5345      | 6                             | 5345      | 6                               | 0.00          |
| 25/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 3725      | 4                             | 3725      | 4                               | 0.00          |
| 25/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 3399      | 3                             | 3399      | 3                               | 0.00          |
| 25/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 3559      | 3                             | 3559      | 3                               | 0.00          |
| 25/04/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.82      | 87.4415                       | 8.8150    | 87.4415                         | 0.00          |
| 25/04/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 6123      | 6                             | 6123      | 6                               | 0.00          |
| 25/04/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 6336      | 7                             | 6336      | 7                               | 0.00          |
| 25/04/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 5914      | 6                             | 5914      | 6                               | 0.00          |
| 25/04/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 4863      | 5                             | 4863      | 5                               | 0.00          |
| 25/04/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 4519      | 4                             | 4519      | 4                               | 0.00          |
| 25/04/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 4687      | 4                             | 4687      | 4                               | 0.00          |
| 25/04/2012 | R214 On 03-May-12      |        |              | Bond Future | 8.82      | 77.6297                       | 8.8150    | 77.6297                         | 1,530.00      |
| 25/04/2012 | R214 On 03-May-12      | 8.80   | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2012 | R214 On 03-May-12       | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R214 On 03-May-12       | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R214 On 03-May-12       | 8.81   | Put          | Bond Future        | 41        | 0                             | 41        | 0                               | 0.00          |
| 25/04/2012 | R214 On 03-May-12       | 8.79   | Put          | Bond Future        | 207       | 0                             | 207       | 0                               | 0.00          |
| 25/04/2012 | R214 On 03-May-12       | 8.80   | Put          | Bond Future        | 124       | 0                             | 124       | 0                               | 0.00          |
| 25/04/2012 | R214 On 02-August-12    |        |              | Bond Future        | 8.88      | 78.7186                       | 8.8840    | 78.7186                         | 0.00          |
| 25/04/2012 | R214 On 02-August-12    | 8.80   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R214 On 02-August-12    | 8.81   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R214 On 02-August-12    | 8.79   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/04/2012 | R214 On 02-August-12    | 8.79   | Put          | Bond Future        | 774       | 0                             | 774       | 0                               | 0.00          |
| 25/04/2012 | R214 On 02-August-12    | 8.81   | Put          | Bond Future        | 608       | 0                             | 608       | 0                               | 0.00          |
| 25/04/2012 | R214 On 02-August-12    | 8.80   | Put          | Bond Future        | 691       | 0                             | 691       | 0                               | 0.00          |
| 26/04/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | AL7T On 03-May-12       |        |              | Index Future       | 429.72    | 429.2010                      | 429.7150  | 429.2010                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | AL7T On 02-August-12    |        |              | Index Future       | 435.76    | 435.2460                      | 435.7640  | 435.2460                        | 13.00         |
| 26/04/2012 | AL7T On 01-November-12  |        |              | Index Future       | 442.40    | 441.8820                      | 442.4020  | 441.8820                        | 0.00          |
| 26/04/2012 | ALBI On 03-May-12       |        |              | Index Future       | 389.88    | 389.2530                      | 389.8770  | 389.2530                        | 648.00        |
| 26/04/2012 | ALBI On 02-August-12    |        |              | Index Future       | 395.37    | 394.7360                      | 395.3660  | 394.7360                        | 375.00        |
| 26/04/2012 | ALBI On 01-November-12  |        |              | Index Future       | 401.39    | 400.7540                      | 401.3880  | 400.7540                        | 0.00          |
| 26/04/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 26/04/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | CAAY On 30-April-12     |        |              | Can-Do Future      | 0.00      | 0.0044                        | 0.0025    | 0.0044                          | 12,500.00     |
| 26/04/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.09      | 0.0954                        | 0.0940    | 0.0954                          | 5,670.00      |
| 26/04/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.27      | 0.2705                        | 0.2661    | 0.2705                          | 8,000.00      |
| 26/04/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.01      | 0.0095                        | 0.0073    | 0.0095                          | 8,000.00      |
| 26/04/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.18      | 0.2089                        | 0.1780    | 0.2089                          | 0.00          |
| 26/04/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0029                        | 0.0024    | 0.0029                          | 16,000.00     |
| 26/04/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/04/2012 | DAAE On 30-April-12     |        |              | Any day expiry     | 6.33      | 6.3306                        | 6.3342    | 6.3306                          | 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 |
|------------|----------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | DAAE On 30-April-12  | 6.50   | Call         | Any day expiry | 3         | 0                             | 3         | 0                               | 0.00          |
| 26/04/2012 | DAAE On 30-April-12  | 6.55   | Call         | Any day expiry | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/04/2012 | DAAE On 30-April-12  | 6.45   | Call         | Any day expiry | 6         | 0                             | 6         | 0                               | 0.00          |
| 26/04/2012 | DAAE On 30-April-12  | 6.37   | Call         | Any day expiry | 20        | 0                             | 20        | 0                               | 2,000.00      |
| 26/04/2012 | DAAE On 30-April-12  | 6.45   | Put          | Any day expiry | 122       | 0                             | 122       | 0                               | 0.00          |
| 26/04/2012 | DAAE On 30-April-12  | 6.37   | Put          | Any day expiry | 56        | 0                             | 56        | 0                               | 0.00          |
| 26/04/2012 | DAAE On 30-April-12  | 6.55   | Put          | Any day expiry | 218       | 0                             | 218       | 0                               | 0.00          |
| 26/04/2012 | DAAE On 30-April-12  | 6.50   | Put          | Any day expiry | 169       | 0                             | 169       | 0                               | 0.00          |
| 26/04/2012 | DAAF On 30-April-12  |        |              | Any day expiry | 8.08      | 8.0477                        | 8.0814    | 8.0477                          | 0.00          |
| 26/04/2012 | DAAF On 30-April-12  | 8.00   | Call         | Any day expiry | 90        | 0                             | 90        | 0                               | 0.00          |
| 26/04/2012 | DAAF On 30-April-12  | 8.05   | Call         | Any day expiry | 50        | 0                             | 50        | 0                               | 0.00          |
| 26/04/2012 | DAAF On 30-April-12  | 7.95   | Call         | Any day expiry | 135       | 0                             | 135       | 0                               | 0.00          |
| 26/04/2012 | DAAF On 30-April-12  | 7.95   | Put          | Any day expiry | 4         | 0                             | 4         | 0                               | 0.00          |
| 26/04/2012 | DAAF On 30-April-12  | 8.05   | Put          | Any day expiry | 19        | 0                             | 19        | 0                               | 0.00          |
| 26/04/2012 | DAAF On 30-April-12  | 8.00   | Put          | Any day expiry | 9         | 0                             | 9         | 0                               | 0.00          |
| 26/04/2012 | DAAG On 30-April-12  |        |              | Any day expiry | 7.79      | 7.7899                        | 7.7914    | 7.7899                          | 500.00        |
| 26/04/2012 | DAAG On 30-April-12  | 7.95   | Call         | Any day expiry | 7         | 0                             | 7         | 0                               | 0.00          |
| 26/04/2012 | DAAG On 30-April-12  | 8.00   | Call         | Any day expiry | 4         | 0                             | 4         | 0                               | 0.00          |
| 26/04/2012 | DAAG On 30-April-12  | 7.90   | Call         | Any day expiry | 12        | 0                             | 12        | 0                               | 0.00          |
| 26/04/2012 | DAAG On 30-April-12  | 7.90   | Put          | Any day expiry | 121       | 0                             | 121       | 0                               | 0.00          |
| 26/04/2012 | DAAG On 30-April-12  | 8.00   | Put          | Any day expiry | 213       | 0                             | 213       | 0                               | 0.00          |
| 26/04/2012 | DAAG On 30-April-12  | 7.95   | Put          | Any day expiry | 166       | 0                             | 166       | 0                               | 0.00          |
| 26/04/2012 | GOVI On 03-May-12    |        |              | GOVI           | 390.84    | 390.2460                      | 390.8390  | 390.2460                        | 59.00         |
| 26/04/2012 | GOVI On 03-May-12    | 382.00 | Call         | GOVI           | 88390     | 8                             | 88390     | 8                               | 0.00          |
| 26/04/2012 | GOVI On 03-May-12    | 382.01 | Call         | GOVI           | 88290     | 8                             | 88290     | 8                               | 0.00          |
| 26/04/2012 | GOVI On 03-May-12    | 381.99 | Call         | GOVI           | 88490     | 8                             | 88490     | 8                               | 0.00          |
| 26/04/2012 | GOVI On 03-May-12    | 381.99 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | GOVI On 03-May-12    | 382.01 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | GOVI On 03-May-12    | 382.00 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | GOVI On 02-August-12 |        |              | GOVI           | 396.34    | 395.7430                      | 396.3410  | 395.7430                        | 231.00        |
| 26/04/2012 | GOVI On 02-August-12 | 390.00 | Call         | GOVI           | 63410     | 6                             | 63410     | 6                               | 0.00          |
| 26/04/2012 | GOVI On 02-August-12 | 390.01 | Call         | GOVI           | 63310     | 6                             | 63310     | 6                               | 0.00          |
| 26/04/2012 | GOVI On 02-August-12 | 389.99 | Call         | GOVI           | 63510     | 6                             | 63510     | 6                               | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | GOVI On 02-August-12    | 389.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | GOVI On 02-August-12    | 390.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | GOVI On 02-August-12    | 390.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | GOVI On 01-November-12  |        |              | GOVI                   | 402.38    | 401.7760                      | 402.3790  | 401.7760                        | 0.00          |
| 26/04/2012 | GOVI On 01-November-12  | 402.00 | Call         | GOVI                   | 3790      | 0                             | 3790      | 0                               | 0.00          |
| 26/04/2012 | GOVI On 01-November-12  | 402.01 | Call         | GOVI                   | 3690      | 0                             | 3690      | 0                               | 0.00          |
| 26/04/2012 | GOVI On 01-November-12  | 401.99 | Call         | GOVI                   | 3890      | 0                             | 3890      | 0                               | 0.00          |
| 26/04/2012 | GOVI On 01-November-12  | 401.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | GOVI On 01-November-12  | 402.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | GOVI On 01-November-12  | 402.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 26/04/2012 | IGOV On 03-May-12       |        |              | Index Future           | 174.04    | 174.0250                      | 174.0410  | 174.0250                        | 0.00          |
| 26/04/2012 | IGOV On 02-August-12    |        |              | Index Future           | 176.49    | 176.4760                      | 176.4910  | 176.4760                        | 563.00        |
| 26/04/2012 | IGOV On 01-November-12  |        |              | Index Future           | 179.18    | 179.1660                      | 179.1800  | 179.1660                        | 0.00          |
| 26/04/2012 | ILBI On 03-May-12       |        |              | Index Future           | 471.68    | 471.6420                      | 471.6820  | 471.6420                        | 0.00          |
| 26/04/2012 | ILBI On 02-August-12    |        |              | Index Future           | 478.38    | 478.3440                      | 478.3840  | 478.3440                        | 169.00        |
| 26/04/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 26/04/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 26/04/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 26/04/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 26/04/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 26/04/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 26/04/2012 | JBAF On 16-May-12       |        |              | Jibar Tradeable Future | 5.61      | 94.3900                       | 5.6100    | 94.3900                         | 0.00          |
| 26/04/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.62      | 94.3800                       | 5.6200    | 94.3800                         | 2,890.00      |
| 26/04/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.64      | 94.3600                       | 5.6400    | 94.3600                         | 0.00          |
| 26/04/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.65      | 94.3400                       | 5.6500    | 94.3400                         | 0.00          |
| 26/04/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.67      | 94.3000                       | 5.6700    | 94.3000                         | 44,760.00     |
| 26/04/2012 | JBAF On 17-October-12   |        |              | Jibar Tradeable Future | 5.70      | 94.2800                       | 5.7000    | 94.2800                         | 0.00          |
| 26/04/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.77      | 94.2100                       | 5.7700    | 94.2100                         | 840.00        |
| 26/04/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.92      | 94.0600                       | 5.9200    | 94.0600                         | 790.00        |
| 26/04/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.09      | 93.8800                       | 6.0900    | 93.8800                         | 500.00        |
| 26/04/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 6.28      | 93.7000                       | 6.2800    | 93.7000                         | 1,700.00      |
| 26/04/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.47      | 93.5000                       | 6.4700    | 93.5000                         | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | JBAF On 19-March-14    |        |              | Jibar Tradeable Future | 6.69      | 93.3000                       | 6.6900    | 93.3000                         | 0.00          |
| 26/04/2012 | R157 On 03-May-12      |        |              | Bond Future            | 6.46      | 122.7823                      | 6.4640    | 122.7823                        | 8,513.00      |
| 26/04/2012 | R157 On 03-May-12      | 8.25   | Call         | Bond Future            | 5806      | 6                             | 5806      | 6                               | 0.00          |
| 26/04/2012 | R157 On 03-May-12      | 8.30   | Call         | Bond Future            | 5963      | 6                             | 5963      | 6                               | 0.00          |
| 26/04/2012 | R157 On 03-May-12      | 8.20   | Call         | Bond Future            | 5648      | 6                             | 5648      | 6                               | 0.00          |
| 26/04/2012 | R157 On 03-May-12      | 6.25   | Call         | Bond Future            | 17        | 0                             | 17        | 0                               | 1,500.00      |
| 26/04/2012 | R157 On 03-May-12      | 6.50   | Call         | Bond Future            | 268       | 0                             | 268       | 0                               | 1,500.00      |
| 26/04/2012 | R157 On 03-May-12      | 7.35   | Call         | Bond Future            | 2926      | 3                             | 2926      | 3                               | 0.00          |
| 26/04/2012 | R157 On 03-May-12      | 6.75   | Call         | Bond Future            | 961       | 1                             | 961       | 1                               | 1,500.00      |
| 26/04/2012 | R157 On 03-May-12      | 6.75   | Put          | Bond Future            | 7         | 0                             | 7         | 0                               | 1,500.00      |
| 26/04/2012 | R157 On 03-May-12      | 7.35   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 1,500.00      |
| 26/04/2012 | R157 On 03-May-12      | 6.50   | Put          | Bond Future            | 147       | 0                             | 147       | 0                               | 1,500.00      |
| 26/04/2012 | R157 On 03-May-12      | 8.20   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R157 On 03-May-12      | 6.25   | Put          | Bond Future            | 737       | 1                             | 737       | 1                               | 0.00          |
| 26/04/2012 | R157 On 03-May-12      | 8.30   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R157 On 03-May-12      | 8.25   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R157 On 02-August-12   |        |              | Bond Future            | 6.54      | 124.5104                      | 6.5350    | 124.5104                        | 4,387.00      |
| 26/04/2012 | R157 On 02-August-12   | 8.00   | Call         | Bond Future            | 4444      | 4                             | 4444      | 4                               | 0.00          |
| 26/04/2012 | R157 On 02-August-12   | 8.05   | Call         | Bond Future            | 4589      | 5                             | 4589      | 5                               | 0.00          |
| 26/04/2012 | R157 On 02-August-12   | 7.95   | Call         | Bond Future            | 4298      | 4                             | 4298      | 4                               | 0.00          |
| 26/04/2012 | R157 On 02-August-12   | 6.15   | Call         | Bond Future            | 286       | 0                             | 286       | 0                               | 3,750.00      |
| 26/04/2012 | R157 On 02-August-12   | 6.35   | Call         | Bond Future            | 489       | 0                             | 489       | 0                               | 1,250.00      |
| 26/04/2012 | R157 On 02-August-12   | 6.55   | Call         | Bond Future            | 771       | 1                             | 771       | 1                               | 0.00          |
| 26/04/2012 | R157 On 02-August-12   | 6.95   | Call         | Bond Future            | 1572      | 2                             | 1572      | 2                               | 0.00          |
| 26/04/2012 | R157 On 02-August-12   | 6.95   | Put          | Bond Future            | 294       | 0                             | 294       | 0                               | 3,750.00      |
| 26/04/2012 | R157 On 02-August-12   | 6.55   | Put          | Bond Future            | 725       | 1                             | 725       | 1                               | 1,250.00      |
| 26/04/2012 | R157 On 02-August-12   | 6.35   | Put          | Bond Future            | 1064      | 1                             | 1064      | 1                               | 0.00          |
| 26/04/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future            | 11        | 0                             | 11        | 0                               | 0.00          |
| 26/04/2012 | R157 On 02-August-12   | 6.15   | Put          | Bond Future            | 1487      | 2                             | 1487      | 2                               | 0.00          |
| 26/04/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future            | 7         | 0                             | 7         | 0                               | 0.00          |
| 26/04/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future            | 10        | 0                             | 10        | 0                               | 0.00          |
| 26/04/2012 | R157 On 01-November-12 |        |              | Bond Future            | 6.58      | 119.6012                      | 6.5750    | 119.6012                        | 0.00          |
| 26/04/2012 | R157 On 01-November-12 | 7.00   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 1919      | 2                             | 1919      | 2                               | 0.00          |
| 26/04/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1726      | 2                             | 1726      | 2                               | 0.00          |
| 26/04/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 663       | 1                             | 663       | 1                               | 0.00          |
| 26/04/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 575       | 1                             | 575       | 1                               | 0.00          |
| 26/04/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 617       | 1                             | 617       | 1                               | 0.00          |
| 26/04/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.62      | 121.6130                      | 6.6150    | 121.6130                        | 0.00          |
| 26/04/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1454      | 1                             | 1454      | 1                               | 0.00          |
| 26/04/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1528      | 1                             | 1528      | 1                               | 0.00          |
| 26/04/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1383      | 1                             | 1383      | 1                               | 0.00          |
| 26/04/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 1164      | 1                             | 1164      | 1                               | 0.00          |
| 26/04/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 1052      | 1                             | 1052      | 1                               | 0.00          |
| 26/04/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 1107      | 1                             | 1107      | 1                               | 0.00          |
| 26/04/2012 | R186 On 03-May-12      |        |              | Bond Future | 8.17      | 123.3067                      | 8.1690    | 123.3067                        | 21,445.00     |
| 26/04/2012 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7620      | 7                             | 7620      | 7                               | 0.00          |
| 26/04/2012 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 8056      | 8                             | 8056      | 8                               | 0.00          |
| 26/04/2012 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 7182      | 7                             | 7182      | 7                               | 0.00          |
| 26/04/2012 | R186 On 03-May-12      | 7.90   | Call         | Bond Future | 117       | 0                             | 117       | 0                               | 2,250.00      |
| 26/04/2012 | R186 On 03-May-12      | 8.85   | Call         | Bond Future | 6299      | 6                             | 6299      | 6                               | 0.00          |
| 26/04/2012 | R186 On 03-May-12      | 8.20   | Call         | Bond Future | 1021      | 1                             | 1021      | 1                               | 750.00        |
| 26/04/2012 | R186 On 03-May-12      | 8.50   | Call         | Bond Future | 3198      | 3                             | 3198      | 3                               | 0.00          |
| 26/04/2012 | R186 On 03-May-12      | 8.50   | Put          | Bond Future | 76        | 0                             | 76        | 0                               | 750.00        |
| 26/04/2012 | R186 On 03-May-12      | 8.85   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 2,250.00      |
| 26/04/2012 | R186 On 03-May-12      | 8.20   | Put          | Bond Future | 724       | 1                             | 724       | 1                               | 0.00          |
| 26/04/2012 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R186 On 03-May-12      | 7.90   | Put          | Bond Future | 2743      | 3                             | 2743      | 3                               | 0.00          |
| 26/04/2012 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.25      | 119.7473                      | 8.2470    | 119.7473                        | 15,099.00     |
| 26/04/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6184      | 6                             | 6184      | 6                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6506      | 6                             | 6506      | 6                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5869      | 6                             | 5869      | 6                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 3357      | 3                             | 3357      | 3                               | 8,750.00      |
| 26/04/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 5621      | 5                             | 5621      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 1494      | 1                             | 1494      | 1                               | 43.00         |
| 26/04/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 6248      | 6                             | 6248      | 6                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 2292      | 2                             | 2292      | 2                               | 1,099.00      |
| 26/04/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 7846      | 8                             | 7846      | 8                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 7.70   | Call         | Bond Future | 1329      | 1                             | 1329      | 1                               | 2,700.00      |
| 26/04/2012 | R186 On 02-August-12   | 8.30   | Call         | Bond Future | 3603      | 3                             | 3603      | 3                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 1227      | 1                             | 1227      | 1                               | 276.00        |
| 26/04/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 6215      | 6                             | 6215      | 6                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 8.30   | Put          | Bond Future | 3105      | 3                             | 3105      | 3                               | 900.00        |
| 26/04/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 1041      | 1                             | 1041      | 1                               | 199.00        |
| 26/04/2012 | R186 On 02-August-12   | 7.70   | Put          | Bond Future | 6650      | 7                             | 6650      | 7                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 1549      | 2                             | 1549      | 2                               | 43.00         |
| 26/04/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 4654      | 5                             | 4654      | 5                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 1817      | 2                             | 1817      | 2                               | 276.00        |
| 26/04/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 6950      | 7                             | 6950      | 7                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 1706      | 2                             | 1706      | 2                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 3329      | 4                             | 3329      | 4                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 1452      | 2                             | 1452      | 2                               | 0.00          |
| 26/04/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 1574      | 2                             | 1574      | 2                               | 2,700.00      |
| 26/04/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.31      | 121.5778                      | 8.3120    | 121.5778                        | 0.00          |
| 26/04/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 7237      | 7                             | 7237      | 7                               | 0.00          |
| 26/04/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 6959      | 7                             | 6959      | 7                               | 0.00          |
| 26/04/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 7518      | 7                             | 7518      | 7                               | 0.00          |
| 26/04/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 3121      | 3                             | 3121      | 3                               | 0.00          |
| 26/04/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 3443      | 4                             | 3443      | 4                               | 0.00          |
| 26/04/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 3279      | 3                             | 3279      | 3                               | 0.00          |
| 26/04/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.38      | 118.3210                      | 8.3810    | 118.3210                        | 0.00          |
| 26/04/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 6396      | 6                             | 6396      | 6                               | 0.00          |
| 26/04/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 6162      | 6                             | 6162      | 6                               | 0.00          |
| 26/04/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 6641      | 6                             | 6641      | 6                               | 0.00          |
| 26/04/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 5121      | 5                             | 5121      | 5                               | 0.00          |
| 26/04/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 5538      | 6                             | 5538      | 6                               | 0.00          |
| 26/04/2012 | R186 On 07-February-13 | 8.50   | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R189 On 03-May-12    |        |              | Bond Future | 215.76    | 215.6609                      | 215.7622  | 215.6609                        | 0.00          |
| 26/04/2012 | R189 On 03-May-12    | 215.00 | Call         | Bond Future | 762       | 1                             | 762       | 1                               | 0.00          |
| 26/04/2012 | R189 On 03-May-12    | 215.05 | Call         | Bond Future | 712       | 1                             | 712       | 1                               | 0.00          |
| 26/04/2012 | R189 On 03-May-12    | 214.95 | Call         | Bond Future | 812       | 1                             | 812       | 1                               | 0.00          |
| 26/04/2012 | R189 On 03-May-12    | 214.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R189 On 03-May-12    | 215.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R189 On 03-May-12    | 215.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R189 On 02-August-12 |        |              | Bond Future | 218.80    | 218.6974                      | 218.7984  | 218.6974                        | 44.00         |
| 26/04/2012 | R189 On 02-August-12 | 218.00 | Call         | Bond Future | 798       | 1                             | 798       | 1                               | 0.00          |
| 26/04/2012 | R189 On 02-August-12 | 217.95 | Call         | Bond Future | 848       | 1                             | 848       | 1                               | 0.00          |
| 26/04/2012 | R189 On 02-August-12 | 218.05 | Call         | Bond Future | 748       | 1                             | 748       | 1                               | 0.00          |
| 26/04/2012 | R189 On 02-August-12 | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R189 On 02-August-12 | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R189 On 02-August-12 | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R197 On 03-May-12    |        |              | Bond Future | 259.90    | 259.8795                      | 259.9021  | 259.8795                        | 0.00          |
| 26/04/2012 | R197 On 03-May-12    | 251.00 | Call         | Bond Future | 8902      | 9                             | 8902      | 9                               | 0.00          |
| 26/04/2012 | R197 On 03-May-12    | 251.05 | Call         | Bond Future | 8852      | 9                             | 8852      | 9                               | 0.00          |
| 26/04/2012 | R197 On 03-May-12    | 250.95 | Call         | Bond Future | 8952      | 9                             | 8952      | 9                               | 0.00          |
| 26/04/2012 | R197 On 03-May-12    | 250.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R197 On 03-May-12    | 251.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R197 On 03-May-12    | 251.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R197 On 02-August-12 |        |              | Bond Future | 258.37    | 258.3494                      | 258.3705  | 258.3494                        | 1,289.00      |
| 26/04/2012 | R197 On 02-August-12 | 257.00 | Call         | Bond Future | 1370      | 1                             | 1370      | 1                               | 0.00          |
| 26/04/2012 | R197 On 02-August-12 | 257.05 | Call         | Bond Future | 1320      | 1                             | 1320      | 1                               | 0.00          |
| 26/04/2012 | R197 On 02-August-12 | 256.95 | Call         | Bond Future | 1420      | 1                             | 1420      | 1                               | 0.00          |
| 26/04/2012 | R197 On 02-August-12 | 256.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R197 On 02-August-12 | 257.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R197 On 02-August-12 | 257.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R201 On 03-May-12    |        |              | Bond Future | 5.81      | 110.2954                      | 5.8120    | 110.2954                        | 1,795.00      |
| 26/04/2012 | R201 On 03-May-12    | 7.75   | Call         | Bond Future | 4719      | 5                             | 4719      | 5                               | 0.00          |
| 26/04/2012 | R201 On 03-May-12    | 7.80   | Call         | Bond Future | 4838      | 5                             | 4838      | 5                               | 0.00          |
| 26/04/2012 | R201 On 03-May-12    | 7.70   | Call         | Bond Future | 4601      | 5                             | 4601      | 5                               | 0.00          |
| 26/04/2012 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R201 On 02-August-12   |        |              | Bond Future | 5.83      | 107.4407                      | 5.8250    | 107.4407                        | 1,564.00      |
| 26/04/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3726      | 4                             | 3726      | 4                               | 0.00          |
| 26/04/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 3835      | 4                             | 3835      | 4                               | 0.00          |
| 26/04/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3618      | 4                             | 3618      | 4                               | 0.00          |
| 26/04/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 26/04/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 26/04/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.78      | 109.0787                      | 5.7800    | 109.0787                        | 0.00          |
| 26/04/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1684      | 2                             | 1684      | 2                               | 0.00          |
| 26/04/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1766      | 2                             | 1766      | 2                               | 0.00          |
| 26/04/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1605      | 2                             | 1605      | 2                               | 0.00          |
| 26/04/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 245       | 0                             | 245       | 0                               | 0.00          |
| 26/04/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 205       | 0                             | 205       | 0                               | 0.00          |
| 26/04/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 224       | 0                             | 224       | 0                               | 0.00          |
| 26/04/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.70      | 106.4999                      | 5.6980    | 106.4999                        | 0.00          |
| 26/04/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1398      | 1                             | 1398      | 1                               | 0.00          |
| 26/04/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1461      | 1                             | 1461      | 1                               | 0.00          |
| 26/04/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1336      | 1                             | 1336      | 1                               | 0.00          |
| 26/04/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 438       | 0                             | 438       | 0                               | 0.00          |
| 26/04/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 386       | 0                             | 386       | 0                               | 0.00          |
| 26/04/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 411       | 0                             | 411       | 0                               | 0.00          |
| 26/04/2012 | R202 On 03-May-12      |        |              | Bond Future | 191.77    | 191.7514                      | 191.7701  | 191.7514                        | 8.00          |
| 26/04/2012 | R202 On 03-May-12      | 190.00 | Call         | Bond Future | 1770      | 2                             | 1770      | 2                               | 0.00          |
| 26/04/2012 | R202 On 03-May-12      | 189.95 | Call         | Bond Future | 1820      | 2                             | 1820      | 2                               | 0.00          |
| 26/04/2012 | R202 On 03-May-12      | 190.05 | Call         | Bond Future | 1720      | 2                             | 1720      | 2                               | 0.00          |
| 26/04/2012 | R202 On 03-May-12      | 190.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R202 On 03-May-12      | 189.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R202 On 03-May-12      | 190.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R202 On 02-August-12   |        |              | Bond Future | 191.71    | 191.6948                      | 191.7124  | 191.6948                        | 39,997.00     |
| 26/04/2012 | R202 On 02-August-12   | 191.00 | Call         | Bond Future | 712       | 1                             | 712       | 1                               | 0.00          |
| 26/04/2012 | R202 On 02-August-12   | 191.05 | Call         | Bond Future | 662       | 1                             | 662       | 1                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R202 On 02-August-12 | 190.95 | Call         | Bond Future | 762       | 1                             | 762       | 1                               | 0.00          |
| 26/04/2012 | R202 On 02-August-12 | 190.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R202 On 02-August-12 | 191.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R202 On 02-August-12 | 191.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R203 On 03-May-12    |        |              | Bond Future | 6.99      | 106.6295                      | 6.9940    | 106.6295                        | 3,524.00      |
| 26/04/2012 | R203 On 03-May-12    | 8.75   | Call         | Bond Future | 7634      | 8                             | 7634      | 8                               | 0.00          |
| 26/04/2012 | R203 On 03-May-12    | 8.80   | Call         | Bond Future | 7841      | 8                             | 7841      | 8                               | 0.00          |
| 26/04/2012 | R203 On 03-May-12    | 8.70   | Call         | Bond Future | 7426      | 7                             | 7426      | 7                               | 0.00          |
| 26/04/2012 | R203 On 03-May-12    | 7.00   | Call         | Bond Future | 355       | 0                             | 355       | 0                               | 4,200.00      |
| 26/04/2012 | R203 On 03-May-12    | 7.15   | Call         | Bond Future | 807       | 1                             | 807       | 1                               | 1,400.00      |
| 26/04/2012 | R203 On 03-May-12    | 7.45   | Call         | Bond Future | 2054      | 2                             | 2054      | 2                               | 0.00          |
| 26/04/2012 | R203 On 03-May-12    | 7.80   | Call         | Bond Future | 3592      | 3                             | 3592      | 3                               | 0.00          |
| 26/04/2012 | R203 On 03-May-12    | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 4,200.00      |
| 26/04/2012 | R203 On 03-May-12    | 7.45   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 1,400.00      |
| 26/04/2012 | R203 On 03-May-12    | 7.15   | Put          | Bond Future | 100       | 0                             | 100       | 0                               | 0.00          |
| 26/04/2012 | R203 On 03-May-12    | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R203 On 03-May-12    | 7.00   | Put          | Bond Future | 328       | 0                             | 328       | 0                               | 0.00          |
| 26/04/2012 | R203 On 03-May-12    | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R203 On 03-May-12    | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R203 On 02-August-12 |        |              | Bond Future | 7.07      | 108.1276                      | 7.0700    | 108.1276                        | 883.00        |
| 26/04/2012 | R203 On 02-August-12 | 8.50   | Call         | Bond Future | 6063      | 6                             | 6063      | 6                               | 0.00          |
| 26/04/2012 | R203 On 02-August-12 | 8.55   | Call         | Bond Future | 6257      | 6                             | 6257      | 6                               | 0.00          |
| 26/04/2012 | R203 On 02-August-12 | 8.45   | Call         | Bond Future | 5870      | 6                             | 5870      | 6                               | 0.00          |
| 26/04/2012 | R203 On 02-August-12 | 6.60   | Call         | Bond Future | 512       | 0                             | 512       | 0                               | 4,200.00      |
| 26/04/2012 | R203 On 02-August-12 | 6.85   | Call         | Bond Future | 875       | 1                             | 875       | 1                               | 1,400.00      |
| 26/04/2012 | R203 On 02-August-12 | 7.15   | Call         | Bond Future | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 26/04/2012 | R203 On 02-August-12 | 7.55   | Call         | Bond Future | 2615      | 3                             | 2615      | 3                               | 0.00          |
| 26/04/2012 | R203 On 02-August-12 | 7.55   | Put          | Bond Future | 550       | 1                             | 550       | 1                               | 4,200.00      |
| 26/04/2012 | R203 On 02-August-12 | 7.15   | Put          | Bond Future | 1143      | 1                             | 1143      | 1                               | 1,400.00      |
| 26/04/2012 | R203 On 02-August-12 | 6.85   | Put          | Bond Future | 1838      | 2                             | 1838      | 2                               | 0.00          |
| 26/04/2012 | R203 On 02-August-12 | 8.45   | Put          | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 26/04/2012 | R203 On 02-August-12 | 6.60   | Put          | Bond Future | 2583      | 3                             | 2583      | 3                               | 0.00          |
| 26/04/2012 | R203 On 02-August-12 | 8.55   | Put          | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 26/04/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.13      | 105.6174                      | 7.1270    | 105.6174                        | 0.00          |
| 26/04/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3474      | 3                             | 3474      | 3                               | 0.00          |
| 26/04/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3330      | 3                             | 3330      | 3                               | 0.00          |
| 26/04/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3620      | 4                             | 3620      | 4                               | 0.00          |
| 26/04/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 867       | 1                             | 867       | 1                               | 0.00          |
| 26/04/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 980       | 1                             | 980       | 1                               | 0.00          |
| 26/04/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 922       | 1                             | 922       | 1                               | 0.00          |
| 26/04/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.19      | 107.3927                      | 7.1900    | 107.3927                        | 0.00          |
| 26/04/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 1029      | 1                             | 1029      | 1                               | 0.00          |
| 26/04/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1094      | 1                             | 1094      | 1                               | 0.00          |
| 26/04/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 968       | 1                             | 968       | 1                               | 0.00          |
| 26/04/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 3938      | 4                             | 3938      | 4                               | 0.00          |
| 26/04/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 3657      | 4                             | 3657      | 4                               | 0.00          |
| 26/04/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 3795      | 4                             | 3795      | 4                               | 0.00          |
| 26/04/2012 | R204 On 03-May-12      |        |              | Bond Future | 7.30      | 106.5378                      | 7.2950    | 106.5378                        | 3,376.00      |
| 26/04/2012 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 7362      | 7                             | 7362      | 7                               | 0.00          |
| 26/04/2012 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 7603      | 7                             | 7603      | 7                               | 0.00          |
| 26/04/2012 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 7120      | 7                             | 7120      | 7                               | 0.00          |
| 26/04/2012 | R204 On 03-May-12      | 7.00   | Call         | Bond Future | 29        | 0                             | 29        | 0                               | 550.00        |
| 26/04/2012 | R204 On 03-May-12      | 7.75   | Call         | Bond Future | 2380      | 2                             | 2380      | 2                               | 0.00          |
| 26/04/2012 | R204 On 03-May-12      | 7.75   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 550.00        |
| 26/04/2012 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R204 On 03-May-12      | 7.00   | Put          | Bond Future | 1606      | 2                             | 1606      | 2                               | 0.00          |
| 26/04/2012 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.37      | 104.0081                      | 7.3740    | 104.0081                        | 1,823.00      |
| 26/04/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5753      | 6                             | 5753      | 6                               | 0.00          |
| 26/04/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5537      | 5                             | 5537      | 5                               | 0.00          |
| 26/04/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 5969      | 6                             | 5969      | 6                               | 0.00          |
| 26/04/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 170       | 0                             | 170       | 0                               | 0.00          |
| 26/04/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 215       | 0                             | 215       | 0                               | 0.00          |
| 26/04/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.44      | 105.5941                      | 7.4360    | 105.5941                        | 0.00          |
| 26/04/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 4027      | 4                             | 4027      | 4                               | 0.00          |
| 26/04/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 4193      | 4                             | 4193      | 4                               | 0.00          |
| 26/04/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3864      | 4                             | 3864      | 4                               | 0.00          |
| 26/04/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 1368      | 1                             | 1368      | 1                               | 0.00          |
| 26/04/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 1220      | 1                             | 1220      | 1                               | 0.00          |
| 26/04/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 1292      | 1                             | 1292      | 1                               | 0.00          |
| 26/04/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.50      | 103.3374                      | 7.5020    | 103.3374                        | 0.00          |
| 26/04/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 4109      | 4                             | 4109      | 4                               | 0.00          |
| 26/04/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3960      | 4                             | 3960      | 4                               | 0.00          |
| 26/04/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4261      | 4                             | 4261      | 4                               | 0.00          |
| 26/04/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 1705      | 2                             | 1705      | 2                               | 0.00          |
| 26/04/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 1865      | 2                             | 1865      | 2                               | 0.00          |
| 26/04/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 1783      | 2                             | 1783      | 2                               | 0.00          |
| 26/04/2012 | R206 On 03-May-12      |        |              | Bond Future | 5.59      | 105.3289                      | 5.5910    | 105.3289                        | 1,000.00      |
| 26/04/2012 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 3037      | 3                             | 3037      | 3                               | 0.00          |
| 26/04/2012 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 2959      | 3                             | 2959      | 3                               | 0.00          |
| 26/04/2012 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 3115      | 3                             | 3115      | 3                               | 0.00          |
| 26/04/2012 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.57      | 103.0485                      | 5.5740    | 103.0485                        | 859.00        |
| 26/04/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2292      | 2                             | 2292      | 2                               | 0.00          |
| 26/04/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2359      | 2                             | 2359      | 2                               | 0.00          |
| 26/04/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2224      | 2                             | 2224      | 2                               | 0.00          |
| 26/04/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.44      | 104.6202                      | 5.4360    | 104.6202                        | 0.00          |
| 26/04/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 777       | 1                             | 777       | 1                               | 0.00          |
| 26/04/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 733       | 1                             | 733       | 1                               | 0.00          |
| 26/04/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 822       | 1                             | 822       | 1                               | 0.00          |
| 26/04/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 114       | 0                             | 114       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 140       | 0                             | 140       | 0                               | 0.00          |
| 26/04/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 126       | 0                             | 126       | 0                               | 0.00          |
| 26/04/2012 | R206 On 07-February-13 |        |              | Bond Future | 5.17      | 102.6127                      | 5.1670    | 102.6127                        | 0.00          |
| 26/04/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 870       | 1                             | 870       | 1                               | 0.00          |
| 26/04/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 26/04/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 834       | 1                             | 834       | 1                               | 0.00          |
| 26/04/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 129       | 0                             | 129       | 0                               | 0.00          |
| 26/04/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 111       | 0                             | 111       | 0                               | 0.00          |
| 26/04/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 26/04/2012 | R207 On 03-May-12      |        |              | Bond Future | 7.57      | 100.3246                      | 7.5650    | 100.3246                        | 20,566.00     |
| 26/04/2012 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 6459      | 6                             | 6459      | 6                               | 0.00          |
| 26/04/2012 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 6720      | 7                             | 6720      | 7                               | 0.00          |
| 26/04/2012 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 6197      | 6                             | 6197      | 6                               | 0.00          |
| 26/04/2012 | R207 On 03-May-12      | 7.45   | Call         | Bond Future | 206       | 0                             | 206       | 0                               | 2,400.00      |
| 26/04/2012 | R207 On 03-May-12      | 8.30   | Call         | Bond Future | 4071      | 4                             | 4071      | 4                               | 0.00          |
| 26/04/2012 | R207 On 03-May-12      | 7.65   | Call         | Bond Future | 744       | 1                             | 744       | 1                               | 800.00        |
| 26/04/2012 | R207 On 03-May-12      | 8.00   | Call         | Bond Future | 2444      | 2                             | 2444      | 2                               | 0.00          |
| 26/04/2012 | R207 On 03-May-12      | 8.00   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 800.00        |
| 26/04/2012 | R207 On 03-May-12      | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,400.00      |
| 26/04/2012 | R207 On 03-May-12      | 7.65   | Put          | Bond Future | 262       | 0                             | 262       | 0                               | 0.00          |
| 26/04/2012 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R207 On 03-May-12      | 7.45   | Put          | Bond Future | 863       | 1                             | 863       | 1                               | 0.00          |
| 26/04/2012 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.65      | 98.0983                       | 7.6480    | 98.0983                         | 1,059.00      |
| 26/04/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6093      | 6                             | 6093      | 6                               | 0.00          |
| 26/04/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5864      | 6                             | 5864      | 6                               | 0.00          |
| 26/04/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6321      | 6                             | 6321      | 6                               | 0.00          |
| 26/04/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 215       | 0                             | 215       | 0                               | 0.00          |
| 26/04/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 269       | 0                             | 269       | 0                               | 0.00          |
| 26/04/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 26/04/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.71      | 99.5981                       | 7.7120    | 99.5981                         | 0.00          |
| 26/04/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4338      | 4                             | 4338      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4515      | 4                             | 4515      | 4                               | 0.00          |
| 26/04/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 4163      | 4                             | 4163      | 4                               | 0.00          |
| 26/04/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 1591      | 2                             | 1591      | 2                               | 0.00          |
| 26/04/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 1427      | 1                             | 1427      | 1                               | 0.00          |
| 26/04/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 1507      | 2                             | 1507      | 2                               | 0.00          |
| 26/04/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.78      | 97.6314                       | 7.7810    | 97.6314                         | 0.00          |
| 26/04/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4505      | 4                             | 4505      | 4                               | 0.00          |
| 26/04/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4346      | 4                             | 4346      | 4                               | 0.00          |
| 26/04/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4667      | 5                             | 4667      | 5                               | 0.00          |
| 26/04/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 2022      | 2                             | 2022      | 2                               | 0.00          |
| 26/04/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 2203      | 2                             | 2203      | 2                               | 0.00          |
| 26/04/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 2111      | 2                             | 2111      | 2                               | 0.00          |
| 26/04/2012 | R208 On 03-May-12      |        |              | Bond Future | 7.67      | 94.7442                       | 7.6690    | 94.7442                         | 7,904.00      |
| 26/04/2012 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 7730      | 8                             | 7730      | 8                               | 0.00          |
| 26/04/2012 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 8004      | 8                             | 8004      | 8                               | 0.00          |
| 26/04/2012 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 7454      | 7                             | 7454      | 7                               | 0.00          |
| 26/04/2012 | R208 On 03-May-12      | 7.50   | Call         | Bond Future | 151       | 0                             | 151       | 0                               | 3,000.00      |
| 26/04/2012 | R208 On 03-May-12      | 8.35   | Call         | Bond Future | 4060      | 4                             | 4060      | 4                               | 0.00          |
| 26/04/2012 | R208 On 03-May-12      | 7.70   | Call         | Bond Future | 615       | 1                             | 615       | 1                               | 1,000.00      |
| 26/04/2012 | R208 On 03-May-12      | 8.05   | Call         | Bond Future | 2320      | 2                             | 2320      | 2                               | 0.00          |
| 26/04/2012 | R208 On 03-May-12      | 8.05   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 1,000.00      |
| 26/04/2012 | R208 On 03-May-12      | 8.35   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 3,000.00      |
| 26/04/2012 | R208 On 03-May-12      | 7.70   | Put          | Bond Future | 425       | 1                             | 425       | 1                               | 0.00          |
| 26/04/2012 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R208 On 03-May-12      | 7.50   | Put          | Bond Future | 1194      | 1                             | 1194      | 1                               | 0.00          |
| 26/04/2012 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.75      | 96.0764                       | 7.7460    | 96.0764                         | 6,188.00      |
| 26/04/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6113      | 6                             | 6113      | 6                               | 0.00          |
| 26/04/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6352      | 6                             | 6352      | 6                               | 0.00          |
| 26/04/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 5873      | 6                             | 5873      | 6                               | 0.00          |
| 26/04/2012 | R208 On 02-August-12   | 7.20   | Call         | Bond Future | 733       | 1                             | 733       | 1                               | 3,450.00      |
| 26/04/2012 | R208 On 02-August-12   | 8.25   | Call         | Bond Future | 3835      | 4                             | 3835      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R208 On 02-August-12   | 7.50   | Call         | Bond Future | 1323      | 1                             | 1323      | 1                               | 1,150.00      |
| 26/04/2012 | R208 On 02-August-12   | 7.80   | Call         | Bond Future | 2153      | 2                             | 2153      | 2                               | 0.00          |
| 26/04/2012 | R208 On 02-August-12   | 7.80   | Put          | Bond Future | 1831      | 2                             | 1831      | 2                               | 1,150.00      |
| 26/04/2012 | R208 On 02-August-12   | 8.25   | Put          | Bond Future | 883       | 1                             | 883       | 1                               | 3,450.00      |
| 26/04/2012 | R208 On 02-August-12   | 7.50   | Put          | Bond Future | 2808      | 3                             | 2808      | 3                               | 0.00          |
| 26/04/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 384       | 0                             | 384       | 0                               | 0.00          |
| 26/04/2012 | R208 On 02-August-12   | 7.20   | Put          | Bond Future | 4068      | 4                             | 4068      | 4                               | 0.00          |
| 26/04/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 311       | 0                             | 311       | 0                               | 0.00          |
| 26/04/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 347       | 0                             | 347       | 0                               | 0.00          |
| 26/04/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.81      | 94.1423                       | 7.8090    | 94.1423                         | 0.00          |
| 26/04/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4403      | 4                             | 4403      | 4                               | 0.00          |
| 26/04/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4222      | 4                             | 4222      | 4                               | 0.00          |
| 26/04/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4586      | 5                             | 4586      | 5                               | 0.00          |
| 26/04/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 1778      | 2                             | 1778      | 2                               | 0.00          |
| 26/04/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 1977      | 2                             | 1977      | 2                               | 0.00          |
| 26/04/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 1876      | 2                             | 1876      | 2                               | 0.00          |
| 26/04/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.88      | 95.7277                       | 7.8760    | 95.7277                         | 0.00          |
| 26/04/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3788      | 4                             | 3788      | 4                               | 0.00          |
| 26/04/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3945      | 4                             | 3945      | 4                               | 0.00          |
| 26/04/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3639      | 4                             | 3639      | 4                               | 0.00          |
| 26/04/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 3220      | 3                             | 3220      | 3                               | 0.00          |
| 26/04/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 2964      | 3                             | 2964      | 3                               | 0.00          |
| 26/04/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 3088      | 3                             | 3088      | 3                               | 0.00          |
| 26/04/2012 | R209 On 03-May-12      |        |              | Bond Future | 8.73      | 75.6385                       | 8.7290    | 75.6385                         | 1,807.00      |
| 26/04/2012 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 2247      | 2                             | 2247      | 2                               | 0.00          |
| 26/04/2012 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 2583      | 2                             | 2583      | 2                               | 0.00          |
| 26/04/2012 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 1924      | 2                             | 1924      | 2                               | 0.00          |
| 26/04/2012 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 26/04/2012 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 0.00          |
| 26/04/2012 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 132       | 0                             | 132       | 0                               | 0.00          |
| 26/04/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.80      | 76.7021                       | 8.8000    | 76.7021                         | 1,253.00      |
| 26/04/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 5009      | 5                             | 5009      | 5                               | 0.00          |
| 26/04/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 5260      | 5                             | 5260      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 4763      | 5                             | 4763      | 5                               | 0.00          |
| 26/04/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 1715      | 2                             | 1715      | 2                               | 0.00          |
| 26/04/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1481      | 2                             | 1481      | 2                               | 0.00          |
| 26/04/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1594      | 2                             | 1594      | 2                               | 0.00          |
| 26/04/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.86      | 74.7306                       | 8.8620    | 74.7306                         | 0.00          |
| 26/04/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 5006      | 5                             | 5006      | 5                               | 0.00          |
| 26/04/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 5212      | 5                             | 5212      | 5                               | 0.00          |
| 26/04/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 4802      | 5                             | 4802      | 5                               | 0.00          |
| 26/04/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4122      | 4                             | 4122      | 4                               | 0.00          |
| 26/04/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 3772      | 4                             | 3772      | 4                               | 0.00          |
| 26/04/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 3944      | 4                             | 3944      | 4                               | 0.00          |
| 26/04/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.93      | 75.9889                       | 8.9290    | 75.9889                         | 0.00          |
| 26/04/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 5625      | 5                             | 5625      | 5                               | 0.00          |
| 26/04/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 5429      | 5                             | 5429      | 5                               | 0.00          |
| 26/04/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 5823      | 6                             | 5823      | 6                               | 0.00          |
| 26/04/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 4903      | 5                             | 4903      | 5                               | 0.00          |
| 26/04/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5268      | 5                             | 5268      | 5                               | 0.00          |
| 26/04/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5083      | 5                             | 5083      | 5                               | 0.00          |
| 26/04/2012 | R210 On 03-May-12      |        |              | Bond Future | 142.60    | 142.5839                      | 142.5979  | 142.5839                        | 0.00          |
| 26/04/2012 | R210 On 03-May-12      | 139.00 | Call         | Bond Future | 3598      | 4                             | 3598      | 4                               | 0.00          |
| 26/04/2012 | R210 On 03-May-12      | 139.05 | Call         | Bond Future | 3548      | 4                             | 3548      | 4                               | 0.00          |
| 26/04/2012 | R210 On 03-May-12      | 138.95 | Call         | Bond Future | 3648      | 4                             | 3648      | 4                               | 0.00          |
| 26/04/2012 | R210 On 03-May-12      | 138.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R210 On 03-May-12      | 139.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R210 On 03-May-12      | 139.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R210 On 02-August-12   |        |              | Bond Future | 144.60    | 144.5915                      | 144.6043  | 144.5915                        | 925.00        |
| 26/04/2012 | R210 On 02-August-12   | 143.00 | Call         | Bond Future | 1604      | 2                             | 1604      | 2                               | 0.00          |
| 26/04/2012 | R210 On 02-August-12   | 142.95 | Call         | Bond Future | 1654      | 2                             | 1654      | 2                               | 0.00          |
| 26/04/2012 | R210 On 02-August-12   | 143.05 | Call         | Bond Future | 1554      | 2                             | 1554      | 2                               | 0.00          |
| 26/04/2012 | R210 On 02-August-12   | 143.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R210 On 02-August-12   | 142.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R210 On 02-August-12   | 143.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R211 On 03-May-12      |        |              | Bond Future | 119.61    | 119.6079                      | 119.6143  | 119.6079                        | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R211 On 03-May-12    | 118.20 | Call         | Bond Future | 1414      | 1                             | 1414      | 1                               | 0.00          |
| 26/04/2012 | R211 On 03-May-12    | 118.15 | Call         | Bond Future | 1464      | 1                             | 1464      | 1                               | 0.00          |
| 26/04/2012 | R211 On 03-May-12    | 118.25 | Call         | Bond Future | 1364      | 1                             | 1364      | 1                               | 0.00          |
| 26/04/2012 | R211 On 03-May-12    | 118.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R211 On 03-May-12    | 118.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R211 On 03-May-12    | 118.20 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R211 On 02-August-12 |        |              | Bond Future | 119.90    | 119.8950                      | 119.9006  | 119.8950                        | 480.00        |
| 26/04/2012 | R211 On 02-August-12 | 120.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R211 On 02-August-12 | 120.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R211 On 02-August-12 | 119.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R211 On 02-August-12 | 119.95 | Put          | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |
| 26/04/2012 | R211 On 02-August-12 | 120.05 | Put          | Bond Future | 149       | 0                             | 149       | 0                               | 0.00          |
| 26/04/2012 | R211 On 02-August-12 | 120.00 | Put          | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 26/04/2012 | R212 On 03-May-12    |        |              | Bond Future | 118.57    | 118.5567                      | 118.5670  | 118.5567                        | 0.00          |
| 26/04/2012 | R212 On 03-May-12    | 115.30 | Call         | Bond Future | 3267      | 3                             | 3267      | 3                               | 0.00          |
| 26/04/2012 | R212 On 03-May-12    | 115.35 | Call         | Bond Future | 3217      | 3                             | 3217      | 3                               | 0.00          |
| 26/04/2012 | R212 On 03-May-12    | 115.25 | Call         | Bond Future | 3317      | 3                             | 3317      | 3                               | 0.00          |
| 26/04/2012 | R212 On 03-May-12    | 115.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R212 On 03-May-12    | 115.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R212 On 03-May-12    | 115.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R212 On 02-August-12 |        |              | Bond Future | 118.70    | 118.6927                      | 118.7022  | 118.6927                        | 2,902.00      |
| 26/04/2012 | R212 On 02-August-12 | 118.00 | Call         | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 26/04/2012 | R212 On 02-August-12 | 118.05 | Call         | Bond Future | 652       | 1                             | 652       | 1                               | 0.00          |
| 26/04/2012 | R212 On 02-August-12 | 117.95 | Call         | Bond Future | 752       | 1                             | 752       | 1                               | 0.00          |
| 26/04/2012 | R212 On 02-August-12 | 117.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R212 On 02-August-12 | 118.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R212 On 02-August-12 | 118.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R213 On 03-May-12    |        |              | Bond Future | 8.57      | 86.4784                       | 8.5740    | 86.4784                         | 4,435.00      |
| 26/04/2012 | R213 On 03-May-12    | 9.25   | Call         | Bond Future | 5315      | 5                             | 5315      | 5                               | 0.00          |
| 26/04/2012 | R213 On 03-May-12    | 9.20   | Call         | Bond Future | 4941      | 5                             | 4941      | 5                               | 0.00          |
| 26/04/2012 | R213 On 03-May-12    | 9.30   | Call         | Bond Future | 5687      | 5                             | 5687      | 5                               | 0.00          |
| 26/04/2012 | R213 On 03-May-12    | 9.30   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 26/04/2012 | R213 On 03-May-12    | 9.20   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/04/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.65      | 87.6957                       | 8.6460    | 87.6957                         | 303.00        |
| 26/04/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 5944      | 6                             | 5944      | 6                               | 0.00          |
| 26/04/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 6222      | 6                             | 6222      | 6                               | 0.00          |
| 26/04/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 5671      | 5                             | 5671      | 5                               | 0.00          |
| 26/04/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 1342      | 1                             | 1342      | 1                               | 0.00          |
| 26/04/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 1147      | 1                             | 1147      | 1                               | 0.00          |
| 26/04/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 1241      | 1                             | 1241      | 1                               | 0.00          |
| 26/04/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.71      | 85.4932                       | 8.7110    | 85.4932                         | 0.00          |
| 26/04/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 5712      | 6                             | 5712      | 6                               | 0.00          |
| 26/04/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 5939      | 6                             | 5939      | 6                               | 0.00          |
| 26/04/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 5489      | 5                             | 5489      | 5                               | 0.00          |
| 26/04/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 3605      | 4                             | 3605      | 4                               | 0.00          |
| 26/04/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 3285      | 3                             | 3285      | 3                               | 0.00          |
| 26/04/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 3442      | 4                             | 3442      | 4                               | 0.00          |
| 26/04/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.78      | 86.9363                       | 8.7820    | 86.9363                         | 0.00          |
| 26/04/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 6264      | 6                             | 6264      | 6                               | 0.00          |
| 26/04/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 6479      | 6                             | 6479      | 6                               | 0.00          |
| 26/04/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 6051      | 6                             | 6051      | 6                               | 0.00          |
| 26/04/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 4740      | 5                             | 4740      | 5                               | 0.00          |
| 26/04/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 4402      | 5                             | 4402      | 5                               | 0.00          |
| 26/04/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 4568      | 5                             | 4568      | 5                               | 0.00          |
| 26/04/2012 | R214 On 03-May-12      |        |              | Bond Future | 8.78      | 77.1389                       | 8.7840    | 77.1389                         | 1,530.00      |
| 26/04/2012 | R214 On 03-May-12      | 8.80   | Call         | Bond Future | 133       | 0                             | 133       | 0                               | 0.00          |
| 26/04/2012 | R214 On 03-May-12      | 8.81   | Call         | Bond Future | 216       | 0                             | 216       | 0                               | 0.00          |
| 26/04/2012 | R214 On 03-May-12      | 8.79   | Call         | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 26/04/2012 | R214 On 03-May-12      | 8.79   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R214 On 03-May-12      | 8.81   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R214 On 03-May-12      | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R214 On 02-August-12   |        |              | Bond Future | 8.85      | 78.2262                       | 8.8520    | 78.2262                         | 0.00          |
| 26/04/2012 | R214 On 02-August-12   | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R214 On 02-August-12   | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/04/2012 | R214 On 02-August-12   | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2012 | R214 On 02-August-12 | 8.79   | Put          | Bond Future | 512       | 1                             | 512       | 1                               | 0.00          |
| 26/04/2012 | R214 On 02-August-12 | 8.81   | Put          | Bond Future | 346       | 1                             | 346       | 1                               | 0.00          |
| 26/04/2012 | R214 On 02-August-12 | 8.80   | Put          | Bond Future | 429       | 1                             | 429       | 1                               | 0.00          |